

Exhibit A

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of Bernard L. Madoff Investment Securities LLC
and the estate of Bernard L. Madoff*

**UNITED STATES BANKRUPTCY COURT
SOUTHERN DISTRICT OF NEW YORK**

SECURITIES INVESTOR PROTECTION
CORPORATION,

Plaintiff-Applicant,

v.

BERNARD L. MADOFF INVESTMENT
SECURITIES LLC,

Defendant.

In re:

BERNARD L. MADOFF,

Debtor.

IRVING H. PICARD, Trustee for the
Liquidation of Bernard L. Madoff Investment
Securities LLC,

Plaintiff,

v.

ABN AMRO BANK N.V. (presently known
as THE ROYAL BANK OF SCOTLAND,
N.V.),

Defendant.

Adv. Pro. No. 08-01789 (SMB)

SIPA Liquidation

(Substantively Consolidated)

Adv. Pro. No. 10-05354 (SMB)

[PROPOSED]
SECOND AMENDED COMPLAINT

JURY TRIAL DEMANDED

Irving H. Picard (the “Trustee”), as trustee for the liquidation of Bernard L. Madoff Investment Securities LLC (“BLMIS”), and the substantively consolidated chapter 7 estate of Bernard L. Madoff, individually, under the Securities Investor Protection Act (“SIPA”), 15 U.S.C. §§ 78aaa *et seq.*, for this Second Amended Complaint against ABN AMRO Bank N.V. (presently known as The Royal Bank of Scotland N.V.)¹ (“Defendant”) alleges the following:

I. NATURE OF THE ACTION

1. This adversary proceeding is part of the Trustee’s continuing efforts to recover BLMIS “customer property,” as defined by SIPA § 78lll(4), that was stolen as part of the massive Ponzi scheme perpetrated by Madoff and others.

2. With this Second Amended Complaint, the Trustee seeks to recover at least \$276,313,906 that Defendant received as subsequent transfers of BLMIS customer property from four investment funds, which solicited money from clients to invest with BLMIS. The four investment funds were: Rye Select Broad Market XL Portfolio, Ltd. (“XL Portfolio Limited”); Rye Select Broad Market Portfolio Limited (“Rye Portfolio Limited”); Rye Select Broad Market XL Fund L.P. (“XL Broad Market,” and collectively with XL Portfolio Limited, the “XL Funds”); and Rye Select Broad Market Fund L.P. (“Rye Broad Market,” and collectively with Rye Portfolio Limited, the “Rye Funds”). Tremont Group Holdings, Inc. (“Tremont Group”) and its management arm, Tremont Partners, Inc. (“Tremont Partners” and collectively with Tremont Group, “Tremont”), operated and managed the XL Funds and the Rye Funds.

3. The subsequent transfers comprised payments that Defendant received from two separate leverage deals involving the XL Funds and Rye Funds. The first deal began in September 2006 and involved a total return swap between Defendant and XL Portfolio Limited,

¹ On May 30, 2018, The Royal Bank of Scotland N.V. changed its name to “NatWest Markets N.V.”

and a series of investments in Rye Portfolio Limited, one of Tremont's BLMIS feeder funds (the "2006 Leverage Transaction"). The second deal began in November 2007 and involved an almost identical total return swap between Defendant and XL Broad Market and a series of investments in Rye Broad Market, another Tremont BLMIS feeder fund (the "2007 Leverage Transaction," and together with the 2006 Leverage Transaction, the "Leverage Transactions").

4. Defendant knew that the Rye Funds were invested solely with BLMIS's investment advisory business (the "IA Business"). Through limited diligence conducted by Defendant and its agents, which employed experienced financial industry personnel with sophisticated knowledge of options and derivatives trading, in the Leverage Transactions, Defendant identified evidence causing it to believe there was a high probability that BLMIS's IA Business was a fraud.

5. Yet, Defendant deliberately failed to conduct minimum additional diligence into any of the significant indicators of fraud at BLMIS that it uncovered. Defendant was comfortable to willfully blind itself to the fraud it suspected at BLMIS because it negotiated fraud protection into the terms of the Leverage Transactions. Defendant's fraud protection came in the form of a special investment share class in the Rye Funds with unusual provisions that enabled it to redeem its investments much faster than any other investor if one of several "special redemption events" occurred, including if BLMIS faced any formal governmental action, inquiry, or investigation related to a breach of U.S. securities law or regulation that would have a material adverse impact on BLMIS and its ability to conduct the IA Business. Tremont assured Defendant that its special share class would enable it to redeem its entire investment with the Rye Funds, and cancel its swap agreements with the XL Funds, if BLMIS was investigated and revealed to be a fraud. Thus, Defendant positioned itself to reap the financial and reputational

benefits of the Leverage Transactions and pass off the risk of BLMIS's fraudulent IA Business to other investors in the Tremont funds.

6. Notably, Defendant required this special BLMIS fraud protection in other contemplated leverage deals that exposed it to BLMIS fraud risk and chose not to proceed with those transactions unless it received its BLMIS fraud protection. While it was negotiating with Tremont, Defendant was also speaking with the Fairfield Greenwich Group ("Fairfield"), which operated its own BLMIS feeder funds. During negotiations with Fairfield about a leverage deal with one of its BLMIS feeder funds, Defendant sought BLMIS fraud protection similar to the protection it obtained in the Leverage Transactions. Fairfield rejected Defendant's demand for fraud protection. Unwilling to take on additional BLMIS fraud risk without protecting its own funds from loss, Defendant never finalized a deal with Fairfield.

7. Defendant's BLMIS fraud protection allowed it to turn a blind eye to the various fraud risks at BLMIS that it identified while it was negotiating the Leverage Transactions, including:

- Defendant's admittedly "important" concerns about the counterparties to BLMIS's purported over-the-counter ("OTC") options trades, including its inability to assess the creditworthiness of the counterparties.
- The "big problem" Defendant acknowledged having with BLMIS's discretion over, and custody of, investor assets without any independent oversight.
- Defendant's awareness that a well-respected due diligence firm advised Defendant's predecessor to redeem all investment with Madoff "due to lack of transparency."

- Defendant's prohibition from conducting independent due diligence on Madoff and BLMIS, which it admitted was a "critical" aspect of its diligence process.
- Defendant's realization that BLMIS's consistently positive purported returns did not correlate to the movements of the S&P 100 Index, as Defendant understood they should if BLMIS had been implementing its purported trading strategy.

8. Defendant knew that each one of its concerns was a significant indicator of fraud at BLMIS and admitted to having trust issues with Madoff. Yet, each time Defendant raised suspicions about the legitimacy of Madoff and BLMIS to Tremont or others, it accepted no response or answers it knew were incomplete, non-responsive, or nonsensical. Defendant could have walked away from the Leverage Transactions, but instead, protected by the BLMIS fraud protection it negotiated, chose to turn a blind eye to its subjective knowledge of facts and circumstances indicating a high probability of fraud at BLMIS. Defendant calculated that proceeding with the Leverage Transactions would improve its financial condition and enhance its global reputation in the field, all without putting its own money at risk.

9. Madoff sustained his scheme with massive capital infusions largely from BLMIS feeder funds, which in turn obtained their funds from investors such as Defendant. Defendant is liable for the return of BLMIS customer property it received while having subjective knowledge of facts and circumstances suggesting a high probability of fraud at BLMIS and deliberately taking affirmative steps to shield itself from learning the truth.

II. DEFENDANT AND NON-PARTIES

A. Defendant ABN AMRO Bank N.V. (presently known as The Royal Bank of Scotland, N.V.) and Non-Parties ABN AMRO Holding N.V. and ABN AMRO Incorporated

10. Defendant, prior to February 6, 2010 known as ABN AMRO Bank N.V. (“ABN”), is a commercial bank with a registered address at Gustav Mahleraan 10, 1082 PP Amsterdam, the Netherlands. Among other places, Defendant maintains a representative office at 565 Fifth Avenue, 25th Floor, New York, New York 10017.

11. Defendant has undergone numerous corporate changes during the relevant period and since Madoff’s arrest. Prior to 2007, ABN was a financial institution organized under the laws of the Netherlands. ABN was a wholly owned subsidiary of ABN AMRO Holding, N.V. (“ABN Holding”), a public company whose shares were traded on several major stock exchanges, including the New York Stock Exchange.

12. ABN AMRO Incorporated (“ABN Inc.”) was wholly owned by ABN through ABN’s ownership of another U.S. subsidiary, ABN AMRO North America Holding Company. ABN Inc. was incorporated in New York, and, at all relevant times, maintained its principal office at 55 East 52nd Street, New York, New York. ABN Inc. was a registered securities broker-dealer and futures commission merchant in the U.S. providing professional brokerage, investment banking, execution and clearance services, including for options trades, and related services to financial institutions, corporations, governments, professional investors, and securities and commodities dealers.

13. ABN worked closely with, and acted through, ABN Inc. in New York to handle the work associated with the Leverage Transactions, including negotiation of the transaction structures, terms, and amendments. Moreover, at all relevant times, ABN Inc. was authorized and directed to, and, in fact, did, conduct due diligence, albeit minimal, on BLMIS feeder funds

and BLMIS on behalf of ABN, and disseminated and/or discussed the results of such diligence with ABN.

14. At all times relevant, Defendant was an industry leader in derivatives, including the analysis of risk related to hedge fund operations and performance. For example, Defendant published a compendium of reports for ABN Inc. hedge fund clients that compiled quantitative performance analytics for various hedge funds, such as their annualized standard deviation, correlation to indices such as the S&P 100 Index, and number of down months. Defendant was well-positioned to observe questionable to downright impossible abnormalities in fund returns.

15. ABN Holding's share price had lagged behind its peers since 2000. By 2006, the bank was in extreme financial distress and its future was uncertain. Its operating expenses increased at a greater rate than operating revenue and increasing loan impairments negatively affected its net profits, which were only boosted by sustained asset sales. According to ABN Holding's Annual Report for 2007, ABN Holding's 2006 operating profits before taxes from continuing operations decreased by 58% from 2005. The bank's operating profits before taxes in North America fell 212% over this time period. By 2007, ABN Holding's operating profits before taxes dropped another 78% and its North America operations were running at a loss. These disappointing financial results were compounded by additional adverse events in 2005 and 2006. In December 2005, ABN Holding was ordered to pay \$80 million in penalties and take remedial action after U.S. federal and state regulators determined that the bank violated anti-money laundering regulations by allowing the transfer of over \$3.2 billion from Russia and the former Soviet Union to shell companies in the U.S. In addition, U.S. regulators accused the bank of indirectly dealing with sanctioned entities in Iran and the United Arab Emirates. The Wall Street Journal reported that the bank's executives repeatedly failed to heed internal warnings

about such dealings. ABN Holding's financial situation, in combination with these and other negative developments, led to calls from its unsatisfied shareholders for it to be sold or broken up.

16. On October 17, 2007, RFS Holdings B.V. ("RFS Holdings"), which is 97.72% owned by The Royal Bank of Scotland Group plc ("RBS"), purchased the assets and liabilities of ABN Holding (the "Acquisition"). RBS is a banking and insurance holding company operating in the United Kingdom, Europe, the Middle East, the Americas and Asia, and serving over 30 million customers worldwide. RBS provides a wide range of products and services to individual, commercial, corporate and institutional customers. Until February 6, 2010, when it changed its name to "The Royal Bank of Scotland N.V.," Defendant continued operations under the ABN name. ABN Inc. continued operations under the ABN Inc. name until it went through additional corporate restructuring in December 2011.

17. Upon the Acquisition, many of the same individuals who cultivated Defendant's relationships with BLMIS feeder funds remained employed with the bank. For example, (i) David Schwartz, ABN Inc.'s Executive Director, Fund Linked Derivatives of Structured Credit Products, who was identified by Tremont as its "main contact" for its transactions with Defendant, (ii) George Turner, who worked in Structured Products at ABN in London, and (iii) Stephen Kingham, Global Head of Fund Derivatives Marketing who also worked at ABN in London, remained employed at Defendant after the Acquisition and continued to manage its relationships with BLMIS feeder funds. Following the Acquisition, ABN Inc. continued its role as authorized agent of ABN. Any and all information or materials regarding BLMIS, Madoff, or the various BLMIS feeder funds obtained by ABN (including its subsidiary, ABN Inc.) or by RBS (including its subsidiaries and/or affiliates) independently prior to the Acquisition remained

at or were subsequently shared with Defendant after the Acquisition. The knowledge of such information and materials of these entities is imputed to Defendant, as ABN's successor in interest.

18. Moreover, because the Acquisition was an asset and liability sale, any liabilities of ABN that existed prior to the Acquisition, including for subsequent transfers recoverable in this action, were assumed by Defendant.²

B. Non-Party Tremont Funds

19. Tremont operated, managed, and controlled a number of investment funds, including several BLMIS feeder funds, from its Rye, New York headquarters.

20. As relevant to this Second Amended Complaint, Tremont managed, controlled, and maintained BLMIS accounts for four feeder funds that invested directly with BLMIS: the Rye Funds, Rye Select Broad Market Insurance Portfolio LDC ("Rye Insurance LDC"); and Rye Select Broad Market Prime Fund, L.P. ("Rye Prime Fund"). Each of these Tremont BLMIS feeder funds maintained accounts with BLMIS's IA Business and received initial transfers of customer property from BLMIS (the "Tremont Initial Transfer Funds"). At all relevant times, nearly all of the monies invested in each of the Tremont Initial Transfer Funds was invested directly or indirectly with BLMIS.

21. Tremont also managed and controlled two indirect BLMIS feeder funds, the XL Funds. The XL Funds each provided investors with three-times leveraged returns linked to the economic performance of certain Tremont Initial Transfer Funds. The XL Funds invested their

² According to the ABN AMRO Group N.V. Annual Report for 2018, Defendant conceded that RBS was the legal owner of ABN's assets and liabilities and "these assets and liabilities are for the risk and reward of RBS" Moreover, according to several news reports and releases in December 2008, RBS claimed its exposure to Madoff and BLMIS resulted from the Acquisition.

assets in swap transactions with a designated counterparty, including Defendant, as explained below. In return, the counterparty (here, Defendant) was obligated to provide the relevant XL Fund the return referenced at three times the investment in a specified Tremont Initial Transfer Fund.

22. The XL Funds each sought to provide investors with returns equal to approximately three times those of Rye Portfolio Limited and Rye Broad Market, respectively. The XL Funds each issued a Confidential Private Placement Memorandum (“PPM”) to potential investors that described its “Counterparties,” including Defendant, as highly rated financial institutions. In addition, each PPM specified that the Counterparty “is expected, but is not obligated, to invest directly in [Rye Portfolio Limited or Rye Broad Market, respectively] in order to hedge its obligations to the [XL Portfolio Limited] Fund [or XL Broad Market Fund, respectively].”

III. JURISDICTION AND VENUE

23. This is an adversary proceeding commenced in this Court, in which the main underlying SIPA proceeding, No. 08-01789 (SMB) (the “SIPA Proceeding”), is pending. The SIPA Proceeding was originally brought in the United States District Court for the Southern District of New York as *Sec. & Exch. Comm’n v. Bernard L. Madoff Inv. Sec. LLC*, No. 08 CV 10791 (the “District Court Proceeding”) and has been referred to this Court. This Court has jurisdiction over this adversary proceeding under 28 U.S.C. § 1334(b) and (e)(1), and SIPA § 78eee(b)(2)(A) and (b)(4).

24. This is a core proceeding under 28 U.S.C. §§ 157(b)(2)(A), (F), (H), and (O). The Trustee consents to the entry of final orders or judgment by this Court if it is determined that consent of the parties is required for this Court to enter final orders or judgment consistent with Article III of the U.S. Constitution.

25. Venue in this judicial district is proper under 28 U.S.C. § 1409.

26. This adversary proceeding is brought under SIPA §§ 78fff(b) and 78fff-2(c)(3), 11 U.S.C. §§ 105(a), 544(b), 547, 548(a), 550(a), and 551; sections 270, *et seq.* of the New York Fraudulent Conveyance Act (“N.Y. Debt & Cred. Law”) (McKinney 2001), the New York Civil Practice Law and Rules (McKinney 2003) (“N.Y. C.P.L.R.”), and other applicable law.

27. Defendant is subject to personal jurisdiction in this judicial district because it purposely availed itself of the laws and protections of the United States and the State of New York by, among other things, knowingly directing funds to be invested with New York-based BLMIS through the Rye Funds, both of which had a principal place of business in Rye, New York. Defendant knowingly accepted the rights, benefits, and privileges of conducting business and/or transactions in the United States and New York.

28. Defendant received subsequent transfers of BLMIS customer property from the XL Funds and the Rye Funds from Tremont bank accounts located in New York into Defendant’s New York bank account.

29. As part of its investment, Defendant entered into a subscription agreement with Rye Broad Market, pursuant to which it explicitly agreed to submit to New York jurisdiction.

30. Additionally, at all relevant times, ABN and RBS maintained significant business operations in New York. For example, Schwartz and Tremont employees in New York engaged in numerous email communications and telephone calls to negotiate the Leverage Transactions. Tremont employees in New York sent information regarding Tremont’s BLMIS feeder funds to Schwartz. Schwartz and other Defendant employees met with representatives of Tremont in Rye, New York in connection with the negotiations for the Leverage Transactions.

31. Defendant should also reasonably expect to be subject to New York jurisdiction because it filed claims in New York against the Rye Funds in a consolidated class action in District Court, commenced by Tremont investors involving the various Tremont funds, *In re Tremont Sec. Law, State Law and Ins. Litig.*, No. 1:08-cv-11117-TPG (S.D.N.Y.) (the “Tremont Class Action”). Defendant received distributions as a result of its claims. By investing in the Rye Funds and voluntarily engaging in litigation proceedings in New York to recover some of those funds, Defendant derived significant revenue from New York, received the transfers at issue in New York, and maintained minimum contacts and/or general business contacts with the United States and New York in connection with the claims alleged herein.

32. The Trustee further alleges the facts in the following paragraphs from his Proffered Allegations Pertaining to the Extraterritoriality Issue as if fully set forth herein (*Picard v. ABN AMRO Bank N.V.*, Adv. Pro. No. 10-05354 (SMB) (Bankr. S.D.N.Y. June 26, 2015), ECF No. 101):

<u>Subpart to ¶ 33</u>	<u>Proffer Allegation¶</u>
(a)	3
(b)	5
(c)	6
(d)	13
(e)	14
(f)	15
(g)	16
(h)	17
(i)	18
(j)	19
(k)	25
(l)	26
(m)	27
(n)	28
(o)	31
(p)	39
(q)	40

<u>Subpart to ¶ 33</u>	<u>Proffer Allegation¶</u>
(r)	41
(s)	42
(t)	45
(u)	48
(v)	49
(w)	50
(x)	51
(y)	52
(z)	53
(aa)	54
(bb)	55
(cc)	56
(dd)	57
(ee)	58
(ff)	59
(gg)	60
(hh)	61

<u>Subpart to ¶ 33</u>	<u>Proffer Allegation¶</u>
(ii)	62
(jj)	63
(kk)	64
(ll)	65
(mm)	66
(nn)	67
(oo)	68
(pp)	69
(qq)	70
(rr)	71
(ss)	72
(tt)	73
(uu)	74
(vv)	75
(ww)	76
(xx)	77
(uu)	78

<u>Subpart to ¶ 33</u>	<u>Proffer Allegation¶</u>
(vv)	79
(ww)	80
(xx)	81
(yy)	82
(zz)	83
(aaa)	84
(bbb)	85

<u>Subpart to ¶ 33</u>	<u>Proffer Allegation¶</u>
(ccc)	86
(ddd)	87
(eee)	88
(fff)	89
(ggg)	90
(hhh)	91
(iii)	92

<u>Subpart to ¶ 33</u>	<u>Proffer Allegation¶</u>
(jjj)	93
(kkk)	94
(lll)	95
(mmm)	96
(nnn)	97
(ooo)	98

33. Therefore, Defendant is subject to personal jurisdiction pursuant to N.Y. C.P.L.R. §§ 301 and 302 and Rule 7004 of the Federal Rules of Bankruptcy Procedure.

IV. BACKGROUND, THE TRUSTEE, AND STANDING

34. On December 11, 2008 (the “Filing Date”), Madoff was arrested by federal agents for criminal violations of federal securities laws, including securities fraud, investment adviser fraud, and mail and wire fraud. Contemporaneously, the Securities and Exchange Commission (the “SEC”) commenced the District Court Proceeding.

35. On December 15, 2008, under SIPA § 78eee(a)(4)(A), the SEC consented to combining its action with an application by the Securities Investor Protection Corporation (“SIPC”). Thereafter, under SIPA § 78eee(a)(4)(B), SIPC filed an application in the District Court alleging, among other things, that BLMIS could not meet its obligations to securities customers as they came due and its customers needed the protections afforded by SIPA.

36. Also on December 15, 2008, Judge Stanton granted SIPC’s application and entered an order pursuant to SIPA, which, in pertinent part:

- (a) appointed the Trustee for the liquidation of the business of BLMIS pursuant to SIPA § 78eee(b)(3);
- (b) appointed Baker & Hostetler LLP as counsel to the Trustee pursuant to SIPA § 78eee(b)(3); and
- (c) removed the case to this Court pursuant to SIPA § 78eee(b)(4).

37. By orders dated December 23, 2008 and February 4, 2009, respectively, this Court approved the Trustee's bond and found that the Trustee was a disinterested person. Accordingly, the Trustee is duly qualified to serve and act on behalf of the estate.

38. On April 13, 2009, an involuntary bankruptcy petition was filed against Madoff, and on June 9, 2009, this Court substantively consolidated the chapter 7 estate of Madoff into the SIPA Proceeding.

39. At a plea hearing on March 12, 2009, in the case captioned *United States v. Madoff*, Case No. 09-CR-213 (DC), Madoff pleaded guilty to an eleven-count criminal information filed against him by the United States Attorney for the Southern District of New York. At the plea hearing, Madoff admitted he "operated a Ponzi scheme through the investment advisory side of [BLMIS]."

40. At a plea hearing on August 11, 2009, in the case captioned *United States v. DiPascali*, Case No. 09-CR-764 (RJS), Frank DiPascali, a former BLMIS employee, pleaded guilty to a ten-count criminal information charging him with participating in and conspiring to perpetuate the Ponzi scheme. DiPascali admitted that no purchases or sales of securities took place in connection with BLMIS customer accounts and that the Ponzi scheme had been ongoing at BLMIS since at least the 1980s.

41. At a plea hearing on November 21, 2011, in the case captioned *United States v. Kugel*, Case No. 10-CR-228 (LTS), David Kugel, a former BLMIS trader and manager, pleaded guilty to a six-count criminal information charging him with securities fraud, falsifying the records of BLMIS, conspiracy, and bank fraud. Kugel admitted to helping create false, backdated trades with BLMIS customer accounts beginning in the early 1970s.

42. On March 24, 2014, Daniel Bonventre, Annette Bongiorno, Jo Ann Crupi, George Perez, and Jerome O'Hara were convicted of fraud and other crimes in connection with their participation in the Ponzi scheme as employees of the IA Business.

43. As the Trustee appointed under SIPA, the Trustee is charged with assessing claims, recovering and distributing customer property to BLMIS's customers holding allowed customer claims, and liquidating any remaining BLMIS assets for the benefit of the estate and its creditors. The Trustee is using his authority under SIPA and the Bankruptcy Code to avoid and recover payouts of fictitious profits and/or other transfers made by BLMIS or Madoff to customers and others to the detriment of defrauded, innocent customers whose money was consumed by the Ponzi scheme. Absent this and other recovery actions, the Trustee will be unable to satisfy the claims described in subparagraphs (A) through (D) of SIPA § 78fff-2(c)(1).

44. Pursuant to SIPA § 78fff-1(a), the Trustee has the general powers of a bankruptcy trustee in a case under the Bankruptcy Code in addition to the powers granted by SIPA pursuant to SIPA § 78fff(b). Chapters 1, 3, 5 and subchapters I and II of chapter 7 of the Bankruptcy Code apply to this proceeding to the extent consistent with SIPA pursuant to SIPA § 78fff(b).

45. The Trustee has standing to bring the avoidance and recovery claims under SIPA § 78fff-1(a) and applicable provisions of the Bankruptcy Code, including 11 U.S.C. §§ 323(b), 544, and 704(a)(1), because the Trustee has the power and authority to avoid and recover transfers under Bankruptcy Code §§ 544, 547, 548, 550(a), and 551, and SIPA §§ 78fff-1(a) and 78fff-2(c)(3).

V. BLMIS, THE PONZI SCHEME, AND MADOFF'S INVESTMENT STRATEGY

A. BLMIS

46. Madoff founded BLMIS in 1960 as a sole proprietorship. In 2001, Madoff registered BLMIS as a New York limited liability company. At all relevant times, Madoff controlled BLMIS first as its sole member, and thereafter as its chairman and chief executive.

47. In compliance with 15 U.S.C. § 78o(b)(1) and SEC Rule 15b1-3, and regardless of its business form, BLMIS operated as a single broker-dealer from 1960 through 2008. Public records obtained from the Central Registration Depository of the Financial Industry Regulatory Authority Inc. reflect BLMIS's continuous registration as a securities broker-dealer from January 19, 1960 through December 31, 2008. At all times, BLMIS was assigned CRD No. 2625. SIPC's Membership Management System database also reflects BLMIS's registration with the SEC as a securities broker-dealer from January 19, 1960 through December 31, 2008. On December 30, 1970, BLMIS became a member of SIPC and continued its membership without any change in status until the Filing Date. SIPC membership is contingent on registration of the broker-dealer with the SEC.

48. For most of its existence, BLMIS's principal place of business was 885 Third Avenue in New York City, where Madoff operated three principal business units: a proprietary trading desk, a broker-dealer operation, and the IA Business.

49. BLMIS's website publicly boasted about the sophistication and success of its proprietary trading desk and broker-dealer operations, which were well known in the financial industry. BLMIS's website omitted the IA Business entirely. BLMIS did not register as an investment adviser with the SEC until 2006, following an investigation by the SEC, which forced Madoff to register.

50. For more than 20 years preceding that registration, the financial reports BLMIS filed with the SEC fraudulently omitted the existence of billions of dollars of customer funds BLMIS managed through its IA Business.

51. In 2006, BLMIS filed its first Form ADV (Uniform Application for Investment Adviser Registration) with the SEC, reporting that BLMIS had 23 customer accounts with total assets under management of \$11.7 billion. BLMIS filed its last Form ADV in January 2008, reporting that its IA Business still had only 23 customer accounts with total assets under management of \$17.1 billion. In reality, Madoff grossly understated these numbers. In 2008, BLMIS had over 4,900 active customer accounts with a purported value of approximately \$68 billion in assets under management. At all times, BLMIS's Form ADVs were publicly available.

B. The Ponzi Scheme

52. At all relevant times, Madoff operated the IA Business as a Ponzi scheme using money deposited by customers that BLMIS claimed to invest in securities. The IA Business had no legitimate business operations and produced no profits or earnings. Madoff was assisted by several family members and a few employees, including DiPascali, Irwin Lipkin, Kugel, Bongiorno, Crupi, and others, who pleaded to, or were found guilty of, assisting Madoff in carrying out the fraud.

53. BLMIS's proprietary trading desk was also engaged in pervasive fraudulent activity. It was funded, in part, by money taken from the IA Business customer deposits, but fraudulently reported that funding as trading revenues and/or commissions on BLMIS's financial statements and other regulatory reports filed by BLMIS. The proprietary trading business was incurring significant net losses beginning in at least mid-2002 and thereafter, and thus required fraudulent infusions of cash from the IA Business to continue operating.

54. To provide cover for BLMIS's fraudulent IA Business, BLMIS employed Friehling & Horowitz, CPA, P.C. ("Friehling & Horowitz") as its auditor, which accepted BLMIS's fraudulently reported trading revenues and/or commissions on its financial statements and other regulatory reports that BLMIS filed. Friehling & Horowitz was a three-person accounting firm based out of a strip mall in Rockland County, New York. Of the three employees at the firm, one was a licensed CPA, one employee was an administrative assistant, and one was a semi-retired accountant living in Florida.

55. On or about November 3, 2009, David Friehling, the sole proprietor of Friehling & Horowitz, pleaded guilty to filing false audit reports for BLMIS and filing false tax returns for Madoff and others. BLMIS's publicly available SEC Form X-17A-5 included copies of these fictitious annual audited financial statements prepared by Friehling & Horowitz.

1. Madoff's Purported Investment Strategy

56. BLMIS purported to execute two primary investment strategies for IA Business customers: the convertible arbitrage strategy and the split strike conversion strategy (the "SSC Strategy"). For a limited group of IA Business customers, primarily consisting of Madoff's close friends and their families, Madoff also purportedly purchased securities that were held for a certain time and then purportedly sold for a profit. At all relevant times, Madoff conducted no legitimate business operations using any of these strategies.

57. The convertible arbitrage investment strategy was supposed to generate profits by taking advantage of the pricing mismatches that can occur between the equity and bond/preferred equity markets. Investors were told they would gain profits from a change in the expectations for the stock or convertible security over time. In the 1970s this strategy represented a significant portion of the total IA Business accounts, but by the early 1990s the strategy was purportedly used in only a small percentage of IA Business accounts.

58. From 1992 forward, Madoff began telling IA Business customers that he employed the SSC Strategy for their accounts, even though in reality BLMIS never traded any securities for its IA Business customers. All funds received from IA Business customers were commingled in a single BLMIS account maintained at JPMorgan Chase Bank. These commingled funds were not used to trade securities, but rather to make distributions to, or payments for, other customers, to benefit Madoff and his family personally, and to prop up Madoff's proprietary trading business.

59. BLMIS reported falsified trades using backdated trade data on monthly account statements sent to IA Business customers that typically reflected substantial gains on the customers' principal investments.

60. The SSC Strategy purported to involve: (i) the purchase of a group or basket of equities (the "Basket") intended to highly correlate to the S&P 100 Index; (ii) the purchase of out-of-the-money S&P 100 Index put options; and (iii) the sale of out-of-the-money S&P 100 Index call options.

61. The put options were to control the downside risk of price changes in the Basket. The exercise of put options could not turn losses into gains, but rather could only put a floor on losses. By definition, the exercise of a put option would entail a loss for BLMIS.

62. The sale of call options would partially offset the costs associated with acquiring puts but would have the detrimental effect of putting a ceiling on gains. The call options would make it difficult, if not impossible, for BLMIS to outperform the market, because in a rising market, calls would be exercised by the counterparty.

63. The simultaneous purchase of puts and sale of calls to hedge a securities position is commonly referred to as a “collar.” The purpose of the collar is to limit exposure to volatility in the stock market and flatten out returns on investment.

64. For the SSC Strategy to be deployed as Madoff claimed, the total value of each of the puts purchased and calls sold for the Basket had to equal the notional value of the Basket. For example, to properly implement a collar to hedge the \$11.7 billion of assets under management that Madoff publicly reported in 2006 would have required the purchase of call and put options with a notional value (for each) of \$11.7 billion. There are no records to substantiate Madoff’s purchase of call and sale of put options in any amount, much less in billions of dollars.

65. Moreover, at all times that BLMIS reported its total assets under management, publicly available information about the volume of exchange-traded options showed that the volume of options contracts necessary to form the collar and implement the SSC Strategy exceeded the available options.

66. Sophisticated or professional investors, including Defendant, knew that Madoff could not be using the SSC Strategy because his returns drastically outperformed the market. Not only did BLMIS regularly show gains when the S&P 100 Index was down (at times significantly), it would also post gains that exceeded (at times, significantly) the S&P 100 Index’s performance. Such results were impossible if BLMIS had actually been implementing the SSC Strategy.

2. *BLMIS’s Fee Structure*

67. BLMIS charged commissions on purportedly executed trades rather than management and performance fees based on the value of assets under management. By using this commission-based structure, Madoff inexplicably walked away from hundreds of millions of dollars in fees.

3. *BLMIS's Market Timing*

68. Madoff also lied to customers when he told them that he carefully timed securities purchases and sales to maximize value. Madoff explained that he achieved market timing by intermittently taking customer funds out of the market. During those times, Madoff purported to invest BLMIS customer funds in U.S. Treasury securities ("Treasury Bills") or mutual funds invested in Treasury Bills.

69. BLMIS's market timing, as reported on its customer statements, showed an uncanny ability to buy low and sell high, an ability so uncanny, that any sophisticated or professional investor, including Defendant, could see it was statistically impossible. BLMIS's customer statements also showed, without fail, a total withdrawal from the market at every quarter and year end.

70. As a registered broker-dealer, BLMIS was required, pursuant to section 240.17a-5 of the Securities Exchange Act of 1934, to file quarterly and annual reports with the SEC that showed, among other things, financial information on customer activity, cash on hand, and assets and liabilities at the time of reporting. BLMIS's reported quarterly and year-end exits were undertaken to avoid these SEC requirements. But these exits also meant that BLMIS was stuck with the then-prevailing market conditions. It would be impossible to automatically sell all positions at fixed times, independent of market conditions, and win every time. Yet this is precisely what BLMIS's customer statements reported.

71. BLMIS's practice of exiting the market at fixed times, regardless of market conditions, was completely at odds with the SSC Strategy, which relied on holding long positions rather than on short-term speculative trading.

72. There is no record of BLMIS clearing a single purchase or sale of securities in connection with the SSC Strategy at The Depository Trust & Clearing Corporation, the clearing

house for such transactions, its predecessors, or any other trading platform on which BLMIS could have traded securities. There are no other BLMIS records that demonstrate that BLMIS traded securities using the SSC Strategy.

73. All exchange-listed options relating to the companies within the S&P 100 Index, including options based upon the S&P 100 Index itself, clear through the Options Clearing Corporation (“OCC”). The OCC has no records showing that BLMIS’s IA Business cleared any trades in any exchange-listed options.

4. *The Collapse of the Ponzi Scheme*

74. The Ponzi scheme collapsed in December 2008, when BLMIS customers’ requests for redemptions overwhelmed the flow of new investments.

75. At their plea hearings, Madoff and DiPascali admitted that BLMIS purchased none of the securities listed on the IA Business customers’ fraudulent statements, and that the IA Business operated as a Ponzi scheme.

76. At all relevant times, BLMIS was insolvent because: (i) its assets were worth less than the value of its liabilities; (ii) it could not meet its obligations as they came due; and (iii) at the time of the transfers alleged herein, BLMIS was left with insufficient capital.

VI. THE LEVERAGE TRANSACTIONS

77. The Trustee seeks to recover at least \$276,313,906 in subsequent transfers of BLMIS customer property that Defendant received from the XL Funds and Rye Funds pursuant to the Leverage Transactions.

78. In marketing materials from winter 2005, Defendant touted its expertise in total return swap transactions stating that they provided “non-recourse leveraged exposure” “to portfolios and funds of Hedge Funds.” Each of the Leverage Transactions alleged herein followed this basic structure. Each XL Fund was required to post cash collateral with Defendant.

Defendant agreed to provide each XL Fund with returns generated by the Rye Funds, based on investments in the Rye Funds equal to three times the amount of collateral the XL Funds provided to Defendant. For structuring the total return swaps, Defendant earned millions of dollars in fees.

79. Because Defendant's payment obligations to the XL Funds were directly tied to the performance of the Rye Funds (and thus, BLMIS), Defendant hedged its risk under the swap transactions by investing three times the collateral it received from the XL Funds in the Rye Funds, which invested them with BLMIS. This also meant one-third of any amount that Defendant invested in the Rye Funds—and thereby exposed to risk of fraud at BLMIS—was the cash that the XL Funds were obligated to provide to Defendant as collateral under the terms of the swap agreements.

80. The Leverage Transactions were consistent with Defendant's 2006 corporate strategy—to provide leverage to BLMIS feeder funds as a quick and relatively easy way to help its financial situation and increase revenue. Between 2006 and December 2008, Defendant targeted BLMIS feeder funds, sending its structuring brochure to (or otherwise contacting) at least a half dozen BLMIS feeder fund managers pitching its structuring capabilities and appetite for "Madoff risk."

A. The 2006 Leverage Transaction

81. In September 2006, Defendant entered into a swap agreement with XL Portfolio Limited. In exchange for fees, Defendant agreed to provide XL Portfolio Limited an amount equal to three times the return on an investment in the designated reference fund, Rye Portfolio Limited. In connection with the swap agreement, by December 2008, Defendant had received at least \$217 million in collateral payments from XL Portfolio Limited, of which at least

\$74,616,573 was BLMIS customer property fraudulently transferred from BLMIS to, among others, Rye Insurance LDC, and then to XL Portfolio Limited.

82. Defendant hedged its exposure by investing three times the collateral value it received from XL Portfolio Limited in Rye Portfolio Limited. Defendant redeemed at least \$104,464,000 of BLMIS customer property from Rye Portfolio Limited, which Rye Portfolio Limited satisfied by withdrawing funds from its BLMIS customer account.

B. The 2007 Leverage Transaction

83. In November 2007, Defendant entered into a second swap agreement with Tremont's XL Broad Market fund. In exchange for fees, Defendant agreed to provide XL Broad Market with an amount equal to three times the return on an investment in the designated reference fund, Rye Broad Market. In connection with this swap agreement, Defendant received at least \$95,833,333 of BLMIS customer property representing collateral payments from XL Broad Market, which originated from fraudulent transfers BLMIS made to, among others, Rye Prime Fund and Rye Broad Market, which in turn transferred the funds to XL Broad Market.

84. Similar to the 2006 Leverage Transaction, Defendant hedged its exposure by investing three times the collateral value it received from XL Broad Market in Rye Broad Market. Defendant ultimately redeemed at least \$1.4 million of BLMIS customer property from Rye Broad Market, which Rye Broad Market satisfied by withdrawing funds from its BLMIS customer account.

VII. DEFENDANT WILLFULLY BLINDED ITSELF TO FRAUD AT BLMIS

A. While Negotiating the 2006 Leverage Transaction, Defendant Subjectively Identified Facts and Circumstances Causing it to Suspect it was Highly Possible that BLMIS was a Fraud, But Took Steps to Avoid Confirming its Belief

1. Faced with a Dire Financial Situation, Defendant Began Negotiating the 2006 Leverage Transaction

85. In April 2006, Defendant began discussing its “appetite for single manager lending” with representatives from Tremont. Having recently launched the XL Funds, Tremont searched for global investment banks willing to provide substantial capital to its BLMIS feeder funds via structured products. Defendant was also in the market to lend millions of dollars to BLMIS feeder funds in exchange for receiving significant fees.

86. Defendant’s negotiations with Tremont were led by Schwartz in New York. Defendant communicated primarily with Tremont’s Darren Johnston, Patrick Kelly, and others, who helped manage the operations and oversight of the Tremont BLMIS feeder funds.

87. A team of Defendant’s personnel experienced in derivatives and structured products, including Schwartz, worked to vet, negotiate, and execute the Leverage Transactions, and were also responsible for conducting a credit risk analysis in connection with the Leverage Transactions. Schwartz also coordinated with Defendant’s personnel in London, England, experienced in derivatives and structured products, including Turner and Kingham.

88. In the months leading up to the 2006 Leverage Transaction, Defendant requested and received information about Tremont’s BLMIS feeder funds, Madoff, and BLMIS from Tremont. From the outset, Defendant expressed concerns about independent oversight of the investment. On April 24, 2006, Schwartz emailed Johnston, Kelly and others at Tremont stating that Defendant was interested in providing leverage with respect to a Tremont BLMIS “single

strategy fund,” if Tremont would clarify whether it was the “administrator of the one fund in question . . . [and] explain how that would work in terms of reporting and independence.”

89. Tremont offered to provide additional details once a non-disclosure agreement was executed. Through its execution of non-disclosure agreements with Tremont, and later with other BLMIS feeder funds, Defendant gained access to non-public information regarding BLMIS’s trading strategy, purported trading and custody operations that typical investors with BLMIS did not have access to.

90. On May 23, 2006, Defendant requested additional information from Tremont regarding the SSC Strategy, including about the “[h]istoric portfolio composition of the underlying Madoff securities fund . . .” and “[h]istoric NAV [net asset value] daily time series of the underlying Madoff securities fund to review for implied volatility,” and asked Tremont for the Rye Portfolio Limited offering document.

91. In response, on May 26, 2006, Tremont provided Defendant with basic information, including about the returns received by other BLMIS feeder funds. For example, Defendant received from Tremont: (i) historical weekly returns from 1996 to 2006 for Kingate Global Fund Limited (“Kingate Global”), a BLMIS feeder fund that Tremont indicated was a “proxy” for Rye Portfolio Limited; (ii) Annual Rye Portfolio Limited “Investment Summary Reports” for 2002 to 2006, which identified the positions held by the fund on April 30th of each year; and (iii) the prospectus for Rye Portfolio Limited. Subsequently, Tremont also provided Defendant with additional information, including “performance reports” for four Tremont BLMIS feeder funds. These performance reports included historical return information from 1994 to 2006, and the assets under management for each fund. Tremont also provided

Defendant with Rye Portfolio Limited's BLMIS account opening documents, including the Option Agreement and Customer Agreement.

92. Although it never consummated any BLMIS-related swap transactions with Fairfield, Defendant communicated with, and received additional BLMIS information from, Fairfield as well, including information about its BLMIS feeder fund, Fairfield Sentry Limited ("Sentry"). Internal Defendant communications on June 7, 2006 show that, in order to execute a leverage transaction involving Sentry, a single manager fund invested almost entirely with BLMIS, Defendant required enhanced transparency.

93. Both Tremont and Fairfield informed Defendant, through materials, emails and phone conversations, that: (i) the BLMIS feeder funds that it was considering for its investments and swap transactions were "single strategy funds" under the sole control of BLMIS; (ii) BLMIS simultaneously was the investment adviser, custodian, and prime broker for the BLMIS feeder funds; and (iii) the proposed transactions with Tremont and Fairfield provided that its own capital (together with the collateral it was to receive from the respective swap counterparties) would be invested with Madoff.

94. In discussions with both Tremont and Fairfield, Defendant expressed serious concern regarding BLMIS's transparency and independence, and the risk that posed to its potential investments. It did not receive any responses that addressed its concerns.

2. *Defendant Had Serious Concerns Regarding the Validity and Existence of BLMIS's Purported Options Trading Under the SSC Strategy*

95. From the information it obtained from Tremont and Fairfield, Defendant knew that a fundamental part of BLMIS's SSC Strategy was the purported purchase of put options and the sale of call options to hedge losses on the underlying Basket of S&P 100 Index stocks. By at least July 2006, Defendant also knew that Madoff purported to execute options trades OTC.

Defendant and its personnel involved in the Leverage Transactions, including Schwartz, were experienced in OTC options trading and well aware of the associated counterparty risk of Madoff's purported OTC options trades. They knew that OTC options trading required creditworthy counterparties and the use of daily collateral exchanges. Knowing that parties to OTC options trades enter into bilateral contracts setting forth the terms and conditions of the trades, Defendant knew that if the counterparties to any of Madoff's purported OTC options trades were unable to perform their obligations, his SSC Strategy would fail. Given Madoff's heavy dependence on options trades, the standard due diligence process of a sophisticated financial institution like Defendant necessarily required an analysis of the creditworthiness of Madoff's counterparties, as well as an understanding of the basic terms of the agreements governing the options trades.

96. Defendant raised serious concerns about BLMIS's options counterparties with Tremont. On July 17, 2006, Schwartz emailed Kelly, Johnston and others from Tremont, with a copy to Turner and Kingham, asking for an immediate conference call to discuss, among other things, "further clarification on the [BLMIS] OTC options." On July 18, 2006, Schwartz discussed Defendant's "option counterparty issues," which included assessing the creditworthiness of the purported counterparties, over the phone with Johnston and asked Johnston to consider the "issues" he raised. Following that call, internal Tremont emails indicate that Tremont could not provide any information or answers in response to the options counterparty concerns Defendant identified, with Kelly informing Johnston that "[w]e have nothing to offer on the option issue."

97. Defendant entered into the 2006 Leverage Transaction (i) with no visibility into BLMIS's OTC options counterparties, (ii) with no assessment of the creditworthiness of those

purported counterparties, (iii) with no clarity on BLMIS's management of counterparty exposure or collateral management process, and (iv) without seeing a single options master agreement, credit support annex or trade confirmation, or otherwise verifying a single options trade. Indeed, in an October 6, 2006 email to Fairfield, Defendant acknowledged that it entered into the 2006 Leverage Transaction despite Tremont failing to address the important concerns it raised concerning Madoff's purported OTC options counterparties:

The **big problem** with approval of [the 2006 Deal] was that Madoff was also responsible for making position overviews public.

There were questions about the independence of that. Thus, in this case we need to know how the relationship between Fairfield Sentry and Bernard Madoff exactly works and whether the positions might need to be verified independently.

We would also like to know a little more about the purchased put options. This has to do primarily with the relationship between listed and OTC contracts, **as well as the creditworthiness of the OTC parties with which trading is being done.** Of course, it's obvious that those options significantly limit the downside risk, but we would like to know to what extent we can count on that protection. **This will be important especially in the discussion of the higher multipliers.**

....

A multiplier of 4 especially will be tricky **if we don't know that much about the purchased options.**

(Emphasis added.)

3. *In Reviewing the Materials on BLMIS and Madoff Provided by the BLMIS Feeder Funds, Defendant Learned That BLMIS's Custodial Structure Was Ripe with Opportunity for Fraud*

98. During the same July 18, 2006 call with Johnston discussed above, Schwartz also raised concerns about BLMIS's "lack of independence." In the internal Tremont email following the call, Johnston stated that Schwartz raised "[s]ome odd angle on the lack of independence from the broker with respect to valuation . . . like they didn't know the broker and trader were the

same firm.” As with Defendant’s concerns about BLMIS’s purported options counterparties, Tremont did not have “much to offer” regarding the lack of independent oversight of BLMIS. Tremont’s response was to remind Defendant that it “presented the brokerage issue upfront” Defendant accepted Tremont’s dismissal of its concerns, even though, as indicated in its October 6, 2006 email to Fairfield quoted from above, the lack of independent oversight of BLMIS was a “big problem” for Defendant in obtaining approval for the 2006 Leverage Transaction.

99. Defendant also knew, through review of BLMIS’s public filings with the SEC, that BLMIS was audited by Friebling & Horowitz, itself a clear sign of fraud at BLMIS. Sophisticated investors such as Defendant would have expected that BLMIS, with over tens of billions of dollars under management, would have been audited by an equally sophisticated auditing firm.

100. Moreover, BLMIS’s use of Friebling & Horowitz for its independent audits was another gap in independent oversight of BLMIS. The purpose of an independent auditor is to review the financial statements of the audited firm and determine their legitimacy in agreement with generally accepted accounting, corporate, and government regulatory principles. As such, auditors act as a safeguard against fraud by providing independent verification of assets and financial transactions. Based on the size and qualifications of Friebling & Horowitz, Defendant knew that it could not possibly perform the necessary domestic and international auditing functions required for a firm of BLMIS’s purported size and complexity.

101. Defendant knew, and ignored, that this unusual lack of a single point of independent oversight of BLMIS’s IA Business precluded independent verification of its purported trades and assets and was ripe with fraud.

4. *Defendant Knew That BLMIS's Returns Were Impossibly Positive and Consistent*

102. As an industry leader in derivatives with expertise in analyzing the risk of hedge fund operations and performance, Defendant saw and acknowledged, through its receipt and review of the historical performance information from Tremont, Fairfield, and other BLMIS feeder funds, that BLMIS purported to produce returns that were not consistent with how Defendant was told the SSC Strategy was supposed to operate, *i.e.*, BLMIS's returns did not correlate to the movements of the S&P 100 Index.

103. Defendant ignored the signs that something was amiss with BLMIS's purported returns. At the outset of Defendant's relationship with Tremont—before any deals had closed or even before terms had been negotiated—Tremont touted the consistency of BLMIS's SSC Strategy by providing Defendant with “historical weekly returns for Kingate Global Fund, Ltd. (a proxy for [Rye Portfolio Limited] that is also managed by the same advisor [BLMIS])” and “April 30th portfolio balances for the last 5 years” as a way of “showing [the] consistency of investment strategy.”

104. Had Madoff been implementing his SSC Strategy, the returns reported by the BLMIS feeder funds and those of the benchmark S&P 100 Index would have moved largely in tandem with each other regardless of market conditions; any changes in the S&P 100 Index should have been mirrored by BLMIS's returns, and the correlation would be closer to one-to-one.

105. But this was not the case. Despite the SSC Strategy's purported dependence on, and correlation with, the S&P 100 Index, Defendant's diligence revealed BLMIS's returns bore virtually no correlation to the S&P 100 Index. Defendant reviewed performance summaries

from BLMIS feeder funds evidencing BLMIS's purported immunity to fluctuations in the market's performance.

106. For example, on July 17, 2006, Johnston sent Schwartz performance reports for several Tremont BLMIS Feeder Funds. The reports included historical purported return information from 1994 to 2006 and also included the assets under management for each fund. For example, Defendant analyzed the following chart from the Rye Broad Market performance report:

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
1994					0.88	0.36	1.98	0.70	0.71	2.02	-0.44	0.79	7.19
1995	1.83	1.03	1.09	1.81	2.07	0.57	1.19	0.08	2.15	1.88	1.12	0.73	16.67
1996	1.75	0.85	1.71	0.72	1.83	0.27	2.37	0.35	1.33	1.35	1.93	0.47	15.96
1997	3.08	0.92	0.92	1.85	0.90	1.50	0.87	0.43	2.23	0.51	1.77	0.46	16.55
1998	1.04	1.58	2.11	0.45	2.15	1.58	1.02	0.33	1.11	2.36	0.92	0.34	16.04
1999	2.41	0.17	2.89	1.04	1.05	2.33	0.48	1.10	0.92	1.24	1.91	0.39	17.10
2000	2.72	0.17	2.19	0.31	1.64	0.91	0.75	1.58	0.23	1.10	0.71	0.45	13.49
2001	2.36	0.00	1.26	1.54	0.34	0.23	0.48	0.94	1.10	1.54	1.31	0.17	11.83
2002	-0.04	0.69	0.71	1.22	2.72	0.13	3.49	0.53	0.09	0.81	0.13	0.03	10.96
2003	-0.39	-0.03	2.45	-0.06	1.03	1.17	1.73	0.19	1.12	1.58	-0.17	0.31	9.26
2004	1.11	0.61	-0.02	0.49	0.80	1.64	0.01	1.65	0.62	0.01	1.01	0.26	8.48
2005	0.58	0.52	1.03	0.12	0.78	0.61	0.11	0.20	1.12	2.06	0.94	0.58	8.98
2006	0.83	0.26	1.65	1.21	1.09								5.14

107. From this report, Defendant could see that Rye Broad Market never experienced a negative year. Even in 2004, Rye Broad Market's worst performing year, the fund still purported to achieve gains of 8.48%.

108. In fact, in the 149-month history covered in the above chart, Rye Broad Market experienced only seven negative months, meaning more than 95% of those 149 months generated positive returns. For the months leading up to Defendant's 2006 Leverage Transaction captured in the chart, Rye Broad Market inexplicably posted positive performance for 26 consecutive months, from April 2004 to May 2006.

109. The performance report also tabulated Rye Broad Market's performance in the following chart, which features the fund's maximum drawdown of -0.44, positive month ratio of 95%, and average negative return at just -0.16%.

Date Range	5/31/94 - 5/31/06	Avg Ann Ret	13.03%	Pos Months	95%
Max DD	-0.44	Std Dev	2.70%	Avg Pos Ret	1.09%
Nr. Periods	145	Semi Dev	2.35%	Neg Months	5%
Fund Assets as of 5/31/06 USD	409,137,931	Sharpe Ratio	3.26	Avg Neg Ret	-0.16%

110. Defendant knew BLMIS's purported returns were impervious to even the most drastic market fluctuations, such as the extraordinary declines due to the September 11, 2001 terrorist attacks, an event no investment adviser could have predicted, or the dot-com bubble bust in April 2000 through March 2001. In fact, from 2000 through 2002, the S&P 100 Index endured a 43% loss, while Rye Broad Market purportedly produced cumulative positive returns of over 36%.

111. Defendant understood, but deliberately disregarded, Madoff's impossibly consistent, positive returns that did not correlate to the performance of the S&P 100 Index. Thus, Defendant knew that Madoff was not implementing the SSC Strategy as he purported to do, meaning they knew that he was not purchasing and selling the securities as listed on the customer statements.

5. *Defendant Suspected That BLMIS's Fee Structure Indicated Fraud at BLMIS, But Did Not Address This Warning Sign*

112. Defendant directly observed and deliberately ignored BLMIS's fee structure, which, when compared to the fees charged by most investment funds, meant that BLMIS walked away from hundreds of millions of dollars in fees that it would normally be expected to retain.

113. Rather than charge a management fee and performance fee, typical for investment funds, BLMIS charged a commission for trades: \$0.04 per share on stock transactions, and \$1.00

per option contract. By not utilizing the typical management and performance-based fee structure, BLMIS knowingly passed on hundreds of millions of dollars in fees to BLMIS feeder funds, even though the feeder funds provided no investment advisory services. Defendant knew that Fairfield charged management and performance fees for Sentry, while Tremont charged a management fee for Rye Broad Market of between 1.50% and 2.25% for its share classes, and an administration fee of 0.20%. But although Defendant also knew that as the purported investment manager, Madoff should have been charging those fees, it did not question this suspicious fee structure.

114. Defendant also was aware of the efforts by Tremont and Fairfield to obfuscate the roles played by BLMIS's feeder funds and BLMIS. For example, in the prospectuses for the Rye Funds, the "Account Manager" was identified as BLMIS, while the "Investment Managers" were identified as Tremont. Fairfield went a step further when, in 2008, Fairfield told Defendant that it preferred that Fairfield be described as the "Investment Manager" and Madoff as the "Execution Agent" in marketing documents prepared by Defendant. Defendant did not object to this false characterization or question what, if any, legitimate purpose it served.

6. *Defendant Demanded Its Own Investment Share Class with "Exceptional Liquidity" to Protect from the Likelihood of Fraud at BLMIS*

115. Tremont did not—and could not—satisfy Defendant's concerns, including about BLMIS's purported options counterparties and lack of independent oversight. However, Defendant was highly motivated to ignore the significant probability of fraud at BLMIS: it earned millions in fees for the Leverage Transactions, was referred significant business by Tremont, became one of the "go-to" structurers for feeder funds, and, on information and belief, the individual employees responsible for the Leverage Transactions received professional acclaim and significant financial rewards.

116. As such, instead of conducting further diligence to address its concerns and satisfy itself that BLMIS was not operating a fraud and its purported trading activity was real, or simply walking away from the 2006 Leverage Transaction, Defendant took deliberate actions to avoid learning the truth of the fraud it suspected at BLMIS. Defendant attempted to structure the 2006 Leverage Transaction to insulate itself from loss if BLMIS was exposed as a fraud.

117. Defendant first asked Tremont whether it could redeem from Rye Select Portfolio on fewer days' notice than provided for in Rye Select Portfolio's prospectus. Tremont responded that it could not avoid the requirement of authorization from the Board of Directors for early redemption.

118. On August 22, 2006, Defendant offered Tremont a compromise position. Defendant requested "its own share class" with "accelerated liquidity" provisions with respect to its hedge investment in Rye Portfolio Limited that Defendant could exercise if certain events occurred.

119. At the time Defendant and Tremont were negotiating the 2006 Leverage Transaction, Rye Portfolio Limited offered three share classes to its investors—Classes A, B, and C. Under the terms of all three share classes, investors could redeem their investments upon 36 days' notice. Defendant proposed the ability to redeem its investment from Rye Portfolio Limited "for any reason" on only **five days' notice—ahead of all other investors**. Defendant's proposal stated:

ABN to get its own share class

This share class to have as standard enhanced liquidity provisions .
.. ABN may give 5 Business Days [sic] notice for redemptions, and
Directors to liquidate ABN's pro rata share of all assets held by the
Fund. . . .

120. Defendant informed Tremont that its “bottom line” was five days’ “exceptional liquidity” in certain specific circumstances, including if Defendant saw that BLMIS was not trading pursuant to the SSC Strategy or, most notably, if “any action, suit, proceeding, inquiry or investigation has been taken or brought, or is pending, by any court, governmental or regulatory body or agency against the Account Manager [BLMIS]” (hereinafter referred to as the “BLMIS Fraud Provision”).

121. Tremont agreed to create the special share class Defendant requested—Class D Shares. Class D Shares provided Defendant with enhanced liquidity, giving it the right-to-redeem priority over all other investors in Rye Portfolio Limited if a “special redemption event” occurred.

122. Tremont also agreed to establish most of Defendant’s requested circumstances as “special redemption events,” with one critical exception—Tremont did not agree to the BLMIS Fraud Provision. Defendant pushed Tremont to include this term as a “special redemption event.” On August 25, 2006, Defendant, now laying bare its concerns of fraud at BLMIS, explained to Tremont in an email that its risk department was not comfortable investing with BLMIS without enhanced liquidity provisions, which would allow Defendant to withdraw funds from Tremont’s BLMIS feeder funds at the first sign of a government fraud investigation into BLMIS.

We don’t understand why you won’t accept the ‘Any action, suit, proceeding...’ para[graph] as an SRE [special redemption event].

This too would be pretty fundamental for risk

(Emphasis added).

123. Tremont continued to refuse to include the BLMIS Fraud Provision as a “special redemption event” and, ultimately, gave Defendant an ultimatum: proceed with the swap

transaction without the BLMIS Fraud Provision, or Tremont would implement an “alternate solution” for funding.

124. Highly motivated to proceed with the transaction, Defendant yielded, and the 2006 Leverage Transaction closed on September 1, 2006. However, although Tremont did not agree to include the BLMIS Fraud Provision as a “special redemption event” at the time the deal closed, Defendant insisted upon and obtained the provision for both Leverage Transactions when negotiating the 2007 Leverage Transaction, as detailed below.

125. When the 2006 Leverage Transaction closed, Defendant’s investment was protected by other terms of the 2006 Leverage Transaction. Specifically, Rye Portfolio Limited provided Defendant with a “side letter” confirming that its redemption terms were superior to the redemption terms of any other investor and providing Defendant with other protections. In addition, under the terms of the swap confirmation, one of the controlling transaction documents, Defendant could cancel its swap agreement with XL Portfolio Limited if it determined that an “Index Disruption Event” had occurred, which was defined to include any “special redemption events.” Moreover, Defendant knew that the cash collateral provided by XL Portfolio Limited totaling at least one-third of Defendant’s total investment with Rye Portfolio Limited would be first exposed to any fraud revealed at BLMIS. Therefore, in the event BLMIS turned out to be a fraud, under the terms of the 2006 Leverage Transaction, Defendant was already protected against at least 33% of any total losses. Defendant also had the right to seek additional payments from XL Portfolio Limited for losses greater than 33%.

B. During Negotiation of the 2007 Leverage Transaction, Defendant Identified Further Concerns of Fraud at BLMIS and Took Additional Steps to Avoid Confirming its Subjective Beliefs

126. By early November 2006, XL Portfolio Limited had transferred collateral payments of \$125 million to Defendant to fund the swap transaction, and Defendant had

subscribed to Rye Portfolio Limited, with its protective Class D Shares. In December 2006, Tremont informed Defendant to expect a transfer of approximately \$22 million of additional collateral in January 2007 and an additional \$100 million through the first half of 2007. These transfers would take XL Portfolio Limited close to the \$250 million upper limit of collateral permitted under the terms of its swap agreement with Defendant.

127. As a result, in late January 2007, Johnston discussed with Schwartz and his team an additional BLMIS-related transaction—a new and separate \$250 million swap deal involving Delaware-registered funds, XL Broad Market and Rye Broad Market. Despite their unanswered concerns raised in connection with the 2006 Leverage Transaction, Schwartz and his team were receptive to a second swap transaction and requested preliminary information regarding the relevant Tremont funds. In response, Tremont provided Defendant with an offering memorandum, a trading authorization, a certificate of incorporation, and certificates of limited partnership regarding XL Broad Market and Rye Broad Market.

128. Although, in February 2007, Schwartz indicated optimism about initial internal compliance approval for this second swap deal, he knew that all of the indicators of fraud Defendant observed at BLMIS in connection with the 2006 Leverage Transaction would make the next stage of approval and due diligence difficult. On February 1, 2007, upon receipt of the requested preliminary information, Schwartz emailed Johnston:

Thanks for this information. I believe we look good on our side and should have the internal compliance approval for the on-shore transaction soon. Then the hard stuff starts.

129. Defendant continued to see and appreciate indicia of fraud at BLMIS after the 2006 Leverage Transaction. However, despite Defendant's subjective awareness that BLMIS lacked independent oversight and inability to verify BLMIS's options trades, among the many

other indicia of fraud at BLMIS, Defendant simply continued to turn a blind eye and moved forward with negotiations for the 2007 Leverage Transaction.

1. Defendant Became Aware of Further Indicia of Fraud Concerning BLMIS's Purported Options Trades

130. Defendant's understanding that Madoff was executing options trades OTC was facially contradicted by the BLMIS trade activity reports and monthly statements it thereafter received and reviewed, pursuant to the terms of the 2006 Leverage Transaction. For example, on October 9, 2006, Defendant emailed Tremont noting that they were having trouble identifying the options described in a trade activity report emailed to them. Tremont responded that Defendant should refer to the Committee on Uniform Securities Identification Procedures ("CUSIP") codes from the September 30, 2006 Madoff account statement. As sophisticated financial professionals with experience in options trading, Defendant's employees knew that CUSIP codes are utilized only when S&P 100 Index options are traded on the Chicago Board Options Exchange (the "CBOE") and were not utilized for OTC options transactions. Defendant willfully blinded itself to this indicator that BLMIS was not executing the trades it claimed to be executing. Defendant also failed to question the \$1.00 commission per options trade, knowing full well that OTC options are paid for in bid/offer spreads, not fee commissions.

131. Further, Defendant knew of clear inconsistencies between BLMIS's supposed assets under management and its purported SSC Strategy. Internal Tremont correspondence dated May 15, 2007, indicates that Defendant utilized available information to roughly calculate BLMIS's assets under management to be around \$30 billion. This estimated size was far too large to support BLMIS's purported trading strategy, which required trading into and out of positions over a one to two-day period every few weeks. The significant transaction costs incurred on such a large scale of moving quickly in and out of the market would have been

implausible to any sophisticated financial institution such as Defendant. Moreover, Defendant knew that the OTC options market could not support the trading volumes necessary for such a large size of assets under management. Defendant specifically asked Tremont to furnish “an estimate of the total assets managed by the account manager [BLMIS].” Tremont responded simply that they were “not in a position to provide this information.” Unable to reconcile the clear inconsistencies between BLMIS’s size and purported trading, Defendant nevertheless chose to overlook these concerns and proceed without any independent confirmation of its calculation.

2. *Defendant Accepted the Denial of Its Routine Requests to Meet with Madoff and Agreed to a Gag Provision Preventing it from Contacting Madoff or BLMIS*

132. While Schwartz negotiated the parameters of the 2007 Leverage Transaction with Tremont, Defendant engaged in discussions with Richard Glantz, the control person for “Lakeview” and “Vista,” two entities that were invested in one or more BLMIS feeder funds. Defendant was exploring the possibility of investing in either Lakeview or Vista, which would further indirectly expose Defendant to BLMIS.

133. In connection with this potential investment, on February 15, 2007, Schwartz emailed Glantz, who claimed to have “extra ordinary [sic] access” to Madoff:

. . . I wanted to let you know that **we now have internal compliance review to move to the next stage** of our transaction with Vista . . .

While I am away, I have asked Steve Kingham to contact you to follow up on the structure but most importantly, **to see how your discussions have gone with Madoff with respect to our ability to undertake due diligence on them for this transaction. This is a critical issue for us** and we would appreciate a response as soon as practical.

(Emphasis added).

134. Glantz replied to Schwartz's email that same day that Defendant would not be given access to Madoff to conduct direct due diligence on BLMIS:

In response to your request as to having access for due diligence with Madoff, I spoke to Frank DiPascali who is his operations chief who referred me directly to Bernie. **Bernie simply said no. He does not do this He said he will not have a direct relationship with any bank on any account.**

Bernie is in this way difficult and problematic.

If credit needs to meet with Bernie or tour his plant, **that is not possible now or in the future.**

(Emphasis added).

135. Madoff's intractable policy of restricting in-person due diligence on him and direct due diligence on the BLMIS IA Business only cemented Defendant's subjective beliefs as to Madoff's legitimacy. Indeed, Schwartz's email to Glantz of February 15, 2007 stressed that a due diligence meeting with Madoff was in fact a "critical issue" and a requirement for Defendant to move forward with a transaction involving Vista. Schwartz responded to Glantz:

Richard – how do we invest in this fund if we do not have a direct relationship and the ability to perform due diligence on Madoff[?]

136. Schwartz even offered to speak to one of Madoff's "subordinates" if Madoff could not be contacted directly. Glantz replied, "The question of access is not open." Madoff's refusal to deal directly with banks like Defendant should have prompted Defendant not to invest with or do leverage transactions involving BLMIS and its feeder funds.

137. Less than two months later, Defendant sought to justify its decision to deviate from its due diligence requirements by relying on regulatory oversight of BLMIS. On April 5, 2007, Schwartz asked Tremont for information regarding how frequently BLMIS was inspected by regulators such as "the SEC or the NASD." Defendant was rebuffed again. Even though the SEC *did* investigate BLMIS in late 2005 and into 2006, Tremont refused to make any

representations regarding “the scope or frequency of inspections by U.S. regulatory agencies related to Madoff Securities.” Instead of responding to his question, Kelly directed Schwartz to visit the SEC or NASD website and “do a search for Madoff.”

138. As one of BLMIS’s largest IA Business clients, Tremont supposedly maintained a close relationship with Madoff, and claimed to have transparency into the custodian, prime-broker and investment adviser of its assets. Tremont’s refusal to respond to an investor’s basic questions about the U.S. regulatory authorities’ oversight of BLMIS heightened Defendant’s concern about the lack of transparency at BLMIS and that Tremont was exacerbating the problem by protecting Madoff from scrutiny.

139. Yet, instead of demanding more information and access to Madoff or BLMIS, Defendant did the opposite. Defendant agreed to a highly unusual gag provision in connection with the Leverage Transactions, which subjected it to significant penalties if it contacted Madoff or BLMIS regarding the Tremont swaps. On July 30, 2007, Kelly wrote to Johnston and Tremont’s President and CEO Robert Schulman that the 2006 Leverage Transaction and the new 2007 Leverage Transaction would include an “[a]greement to not contact Madoff with regard to this transactions [sic]. Waiver of any early termination fees in the event they do.” The amendment to the 2006 Leverage Transaction that incorporated this gag provision provided that: “ABN AMRO will not be entitled to [termination fees] if . . . ABN AMRO enters into any direct communications however arising with [BLMIS] in respect of this transaction.” The 2007 Leverage Transaction documents included virtually identical language.

140. The gag provision was a gaping exception to Defendant’s due diligence policy and anomalous in the industry. Defendant admitted that due diligence on BLMIS was a “critical issue” and essential for it to enter into a BLMIS-related transaction. Yet Defendant not only

accepted Glantz's response that access to Madoff or his subordinates was unavailable, but within six months, it agreed to foreclose itself from ever contacting Madoff or BLMIS in connection with the Leverage Transactions at the risk of losing significant early termination fees in connection with its swap agreements with the XL Funds.

3. *Defendant Renewed Its Demand for the BLMIS Fraud Provision*

141. Instead of attempting to resolve its concerns about the high probability of fraud at BLMIS that it recognized during each of the Leverage Transactions or walking away from the second swap transaction if it did not, Defendant again demanded fraud protection in the form of special priority to redeem its investment ahead of all other investors. Defendant renewed its demand for a BLMIS Fraud Provision as a "special redemption event," not only for the 2007 Leverage Transaction, but for the 2006 Leverage Transaction as well. Remarkably, Defendant both avoided learning the truth and shifted the fraud risk to the other investors in Tremont's BLMIS feeder funds.

142. On March 14, 2007, senior executives from Defendant and Tremont met to "discuss the Madoff transaction." Attendees for Defendant included Schwartz, Turner, Kingham, in addition to its Head of Global Markets Americas, Head of Hedge Fund Credit Risk, and Group Senior Vice President, Head of Financial Institutions and Trading Credit Risk Management. Tremont was represented by, among others, Schulman.

143. At the meeting, Defendant's executives discussed the 2006 Leverage Transaction as well as the prospects for the second swap deal with Tremont. Defendant had yet to obtain approval for any additional BLMIS-related deals, but it still demanded the same special share class that it had obtained for the 2006 Leverage Transaction. Defendant also renewed its demand that the BLMIS Fraud Provision be included in the second leverage transaction, and that the 2006 Leverage Transaction be amended to include it there as well.

144. Internal approval at Defendant for additional BLMIS-related deals with Tremont was contingent on inclusion of the BLMIS Fraud Provision. On March 15, 2007, Schwartz wrote to Tremont's Johnston, and others, with a draft of the BLMIS Fraud Provision:

It looks like George [Turner] was quicker than I expected. Pls find below the suggested wording we would like you to consider to be added to Special Redemption Events for Class D Shares:

'Any action, suit, proceeding, inquiry or investigation has been taken or brought, or is pending, by any court, governmental or regulatory body or agency against the Account Manager [BLMIS], any authorized representative or significant shareholder of the Account Manager, which the Calculation Agent [Defendant] reasonably considers to be material'

(Emphasis added).

145. Schwartz was aware of the high probability that BLMIS's operation was a fraud. His primary focus, therefore, was on obtaining the right to quickly redeem Defendant's investments ahead of other investors in the event a BLMIS fraud was revealed. Schwartz and Tremont agreed that if any investigation of BLMIS fell into the definition of "Special Redemption Event," the terms of the Leverage Transactions must allow Defendant to redeem before other investors. Schwartz further explained to Tremont:

Inclusion in Special Redemption Events as opposed to Fund Disruption Events **reflects the importance of the key issue of the transaction (the degree of trust which ABN AMRO has to have in Madoff).**

(Emphasis added).

146. The following week, in a March 19, 2007 "Weekly Update" email to Schulman and others at Tremont, Johnston stated the language proposed by Defendant at the March 14th meeting was clearly designed to protect from fraud at BLMIS. Johnston wrote:

ABN-AMRO – good meeting last week – **reviewing proposed language for [the swap] confirm[ation] to cover fraud.**

(Emphasis added).

147. Tremont internally discussed a counterproposal to Defendant's BLMIS Fraud Provision, focused on limiting the amount Defendant could quickly redeem from its investments in the reference fund. On March 27, 2007, Tremont sent Defendant its counter-proposed language that would allow Defendant to recover half of its investments in the reference fund should Madoff become the subject of a formal investigation related to violations of securities laws.

148. Defendant questioned the mechanics of Tremont's counter-proposal. In a March 27, 2007 email to Kelly and Johnston, Schwartz asked about Defendant's ability to redeem the balance of its investment under Tremont's counter-proposal:

During our conversation earlier this week, you indicated that there might be a two-tiered approach where this approach is only one-tiered. Can you pls tell us what happened on this point. Perhaps the second tier could relate **to the concept that the manager is found guilty of the breach [of securities laws]** or otherwise.

Also, **any chance (at the risk of sounding greedy) of getting 50% rather than 33% redemption?**

(Emphasis added).

149. Kelly responded to Schwartz, Turner, and Kingham with assurances that Tremont's counter-proposal would allow redemption of the entirety of Defendant's funds before Madoff could be found "guilty" of violations of the securities laws. In an email dated March 27, 2007, Kelly wrote:

We discussed that in detail here and **found it next to impossible for the account manager [BLMIS] to found (sic) guilty prior to being charged** with a breach [of securities laws]. It would be our expectation that ABN would have ample opportunity to unwind via the normal redemption process **well in advance of a guilty verdict.**

(Emphasis added).

150. Kelly also reassured Defendant that Tremont's counter-proposal would enable Defendant to quickly redeem 50% of its investment. He advised:

33% is meant to represent 50% of ABN's exposure since one third of your investment is hypothetically the equity [collateral] provided by the XL feeder.

151. With this additional explanation, Defendant was satisfied with Tremont's counter-proposal. Defendant apparently was comforted by Tremont's reasoning that in the event of an investigation of BLMIS, the BLMIS Fraud Provision would allow Defendant to redeem half of its investment on five days' notice, and before other investors, and the full balance on 36 days' notice—all before a "guilty verdict."

152. To facilitate Defendant's ability to redeem the balance of its investments, Turner countered Tremont and requested that a fraud investigation of BLMIS not only be a trigger for early redemption, but also provide a basis to terminate the swap agreements entered into with the XL Funds. According to Turner, doing so would "then give us the mechanism for terminating the rest with normal liquidity." Tremont agreed to Defendant's additional request.

153. Defendant also inquired about the amount of BLMIS's insurance coverage in the event of losses due to fraud and other criminal activity. On May 8, 2008, Turner wrote to Johnston, "[j]ust wondering if you have got an answer yet to the question of how much Madoff are covered for (in USD) under the terms of the 'Brokers Blanket Bond' they are required to have?" A broker's blanket bond is an insurance coverage against losses that occur from criminal and dishonest acts of employees. Johnston responded that BLMIS carries an adequate amount of coverage to comply with regulation.

154. Defendant's demands and questions to Tremont in the spring of 2007 were aimed at fraud protection. By this time, Defendant no longer concerned itself with maintaining a false

appearance of meaningful due diligence, and now actively sought to implement unique protections for itself against the fraud it knew was highly probable in BLMIS's IA Business.

4. *Defendant Made the BLMIS Fraud Provision a "Requirement" for "Madoff Risk" when It Approached Fairfield*

155. As Defendant and Tremont were finalizing the documentation for the 2007 Leverage Transaction, Schwartz renewed communications with Fairfield regarding potentially structuring a deal through Sentry.

156. On June 19, 2007, Schwartz wrote to Fairfield's Chief Risk Officer, "[a]s promised, pls [sic] find below a check list of our requirements for undertaking Madoff risk through a structure with [Fairfield]." Schwartz attached to the email a document titled "Fairfield Madoff Requirements," which included "Special Redemption" terms that would allow Defendant to redeem its investments in five days, including in the event that:

Bernard L Madoff Investment Securities becomes the subject of a formal investigation by a U.S. court, governmental or regulatory body or agency related to a specific breach of a U.S. securities law or regulation;

157. Emboldened by their deal with Tremont, Defendant demanded that Fairfield include the BLMIS Fraud Provision. Defendant was willing to take on "Madoff risk" through Fairfield as long as it could ensure quick redemption of Defendant's investments before other investors should BLMIS be investigated. In reliance on the BLMIS Fraud Provision, Defendant again consciously avoided addressing the fraud concerns it had previously raised. Fairfield acknowledged that it was amenable to all of Defendant's requested "Special Redemption" terms, except for the BLMIS Fraud Provision. Without the protections of the BLMIS Fraud Provision that allowed Defendant to deliberately avoid confirming their suspicions, Defendant refused to consummate the deal.

5. *Defendant and Tremont Formally Add Provisions Regarding BLMIS Investigations to the 2006 and 2007 Leverage Transactions*

158. Defendant's requested right to quickly redeem Defendant's investments before all other investors if BLMIS were investigated by a governmental authority became effective on September 1, 2007, when the 2006 Leverage Transaction was amended. On that date, Tremont issued a Supplement to Amended and Restated Prospectus Relating to the Private Offering of Class D Shares (the "2007 Amended Class D Prospectus").

159. Per the parties' negotiations on the 2007 Leverage Transaction, Tremont's 2007 Amended Class D Prospectus provided that a Class D Shareholder would have "Special Rights" above all other share classes, including "Enhanced Liquidity" that now permitted Defendant to redeem half of its investment on five business days' notice—if the additional below event occurred:

(g) If the Account Manager [BLMIS] becomes the subject of a formal investigation by a U.S. court, governmental or regulatory body or agency related to a specific breach of a U.S. securities law or regulation and the effect of such a breach would, as reasonably determined by the Calculation Agent [Defendant], have a material adverse effect on the Account Manager and its ability to conduct its investment management business, a Class D Shareholder may reduce it's [sic] investment by 33%.

160. On November 1, 2007, Defendant executed the 2007 Leverage Transaction. Defendant's unique protection against losing its investments in the event the fraud at BLMIS was exposed enabled them to turn a blind eye to the substantiated fraud risk at BLMIS it had identified, while increasing Defendant's investments in, and the amount of monies they stood to receive in return from, Tremont. Defendant also received the other "Special Rights" protections it had requested. Essentially, Defendant memorialized its willful blindness in the Leverage Transactions and acknowledged, through their very terms, that they were aware that the BLMIS operation was likely a fraud.

C. Defendant Received, and Ignored, Additional Warnings Regarding BLMIS

161. From Tremont's inability to provide information to Defendant concerning BLMIS's purported OTC options trades counterparties to Defendant's inability to conduct direct due diligence on Madoff and BLMIS, Defendant knowingly and willingly accepted rejection of its categorical requests for transparency, despite its knowledge that BLMIS lacked independent oversight. In the summer of 2007, Albourne Partners Ltd. ("Albourne"), a major and well-respected hedge fund advisor that assists investors selecting hedge funds for investments, opined to RBS—which by that time was in the process of acquiring ABN Holding—that BLMIS's lack of transparency was a reason to avoid or redeem holdings with BLMIS.

162. Just before the Acquisition was completed, the Fund Derivatives Group of a key U.S subsidiary for the investment-banking arm of RBS approached Tremont to discuss a potential leverage product involving several BLMIS feeder funds. After emailing with Tremont concerning the funds, BLMIS, and BLMIS's SSC Strategy, on July 24, 2007, representatives from the Fund Derivatives Group of the RBS affiliate visited Tremont's offices to further discuss the parameters of the potential leverage transaction.

163. In August 2007, the Fund Derivatives Group of RBS's U.K. operations engaged Albourne to provide a detailed analysis of a BLMIS portfolio that included Kingate Global and Ascot Fund Limited, another BLMIS feeder fund. In an August 21, 2007 email, Albourne wrote to RBS:

Both Ascot and Kingate are Madoff Feeders. Our general advice to clients has been to redeem Madoff due to lack of transparency.

(Emphasis added).

164. After members of RBS's U.K. Fund Derivatives Group received this advice, the U.S. affiliate chose to discontinue discussions with Tremont regarding the potential leverage deal.

165. Tremont later observed in an internal report concerning the status of various business dealings that RBS was "not comfortable with Madoff," noting:

Issues

1. In the fall of 2007 we approached RBS about Madoff lending.
They indicated they were not comfortable with Madoff.

2. **It is apparent that after buying ABN [, RBS] is really not comfortable.**

(emphasis added).

166. Another market participant commented on January 10, 2008 that RBS's current practices were not to do Madoff business.

167. After the Acquisition, RBS took on the ABN team that was engaging with the BLMIS feeder funds. Former ABN and RBS team members worked on potential transactions together, including a potential transaction involving BLMIS feeder funds managed by Fairfield, and marketed products together. In a March 17, 2008 email to Fairfield, Schwartz noted that ABN and RBS "are now almost completely integrated." Schwartz still controlled the Madoff-related transactions for Defendant, and his title changed to Head of Product Management, Funds Derivative Group and Structured Credit for RBS Global Banking & Markets. Despite the warnings RBS received from Albourne and its discomfort with Madoff, Defendant executed the 2007 Leverage Transaction after the Acquisition and continued benefitting from the deal until Madoff's arrest.

168. Defendant also was warned about Madoff's lack of transparency while structuring an investment product for another potential investor. According to an internal Tremont email

discussing a meeting with Defendant in September 2008, Defendant stated that it “love[s] the Madoff trade.” Defendant sought to engage in several additional transactions involving BLMIS feeder funds, including introducing clients to the feeder funds and structuring products to provide access to Madoff to its relationships, while earning as much as it could in fees. At Defendant’s request, both Tremont and Fairfield agreed to provide added financial incentives to Defendant for steering investments into BLMIS feeder funds. Defendant was attempting to earn additional revenue from the Ponzi scheme without putting its own funds at risk.

169. One such potential transaction involved Mitsubishi Securities (“Mitsubishi”) gaining access to Sentry via a product structured by Defendant for fees. According to a May 2008 internal Defendant email to Schwartz and Turner from another employee, Mitsubishi was concerned about Madoff’s lack of transparency because it could not secure a meeting with him in connection with its own due diligence of the deal. Mitsubishi was told by Fairfield employees that Madoff’s policy was not to meet with individual distributors, and Mitsubishi would have to disclose this “lack of direct contact” to its own potential investors, who “may in turn raise concerns as to the completeness of their [due diligence] on Madoff.” On information and belief, this transaction was never consummated. This email further establishes what Defendant knew all along: Madoff’s lack of transparency was a significant indicator of fraud at BLMIS and should have stopped Defendant from executing the Leverage Transactions.

* * *

170. Between July 1, 2008 and December 1, 2008, Defendant redeemed \$80,864,000 from the Rye Funds. By September 2008, Defendant’s discomfort with Madoff was apparent and an issue of concern for Tremont. In an internal memorandum titled “September 2008 –

Counterparty Update,” Tremont noted that Schwartz had indicated that there were problems with the relationship.

171. Ultimately, Defendant did not have enough time to redeem its entire investment from the Rye Funds, rendering their special redemption rights ineffective. While Defendant and Tremont’s negotiations contemplated the length of time it would take to charge Madoff and obtain a guilty verdict against him, Defendant failed to account for the possibility that Madoff would turn himself in and immediately confess to fraud—before any formal investigation or inquiry. This led to the immediate liquidation of BLMIS and freezing of all funds, eliminating the possibility of Defendant invoking its enhanced liquidity rights following governmental action against Madoff and his IA Business.

172. Yet, Defendant still managed to minimize its losses resulting from Madoff’s fraud. Defendant invested \$991,942,717 in the Rye Funds in connection with the Leverage Transactions. However, Defendant received at least \$312,833,333 in collateral payments from the XL Funds, which it kept, and redeemed at least \$105,864,000 from the Rye Funds before Madoff’s arrest. Additionally, according to publicly available documents, Defendant received \$165,525,005.98 in distributions in the Tremont Class Action. Thus, on information and belief, Defendant to date has recovered at least \$584,222,338 of its investments in the Rye Funds. Notably, this figure does not include the millions of dollars in fees Defendant earned from the Leverage Transactions or any future additional recoveries Defendant may obtain by virtue of ongoing recovery efforts.

VIII. THE AVOIDANCE OF THE INITIAL TRANSFERS FROM BLMIS TO TREMONT

173. On December 7, 2010, the Trustee filed a complaint commencing an adversary proceeding against, among others, Tremont Group and its predecessors, Tremont Partners, and

several Tremont funds invested wholly or in part with BLMIS (collectively, the “Tremont Feeder Funds”), seeking to avoid and recover \$2.1 billion of initial transfers from BLMIS that constitute customer property under SIPA (the “Tremont Complaint”).³ The Trustee incorporates by reference the factual allegations in the Tremont Complaint, as supplemented below.

174. Tremont created, managed, and operated a number of Tremont Feeder Funds that invested directly with BLMIS, including the Tremont Initial Transfer Funds. The knowledge of Tremont officers and directors acquired either directly, or through authorizing and adopting the findings of Tremont’s senior management, is imputed to the Tremont Feeder Funds.

175. In a September 22, 2011 order, this Court approved a settlement between the Trustee and more than a dozen of the Tremont Feeder Funds, their affiliates, and a former chief executive (collectively, the “Tremont Settling Defendants”) that obligated the Tremont Settling Defendants to pay the Trustee \$1.025 billion for the benefit of the customer property estate (the “Tremont Settlement”). The Tremont Settlement also permitted the Trustee to pursue the recovery of subsequent transfers until the estate was made whole. The Tremont Settlement also specifically provides that the transfers made to the Tremont Feeder Funds were “deemed avoided.”

A. Tremont’s Senior Executives Had a Close Relationship with Madoff

176. Sandra Manzke founded Tremont in the mid-1980s and first met Madoff in 1991. Until her departure in 2004, Manzke served as Tremont’s CEO and then co-CEO, and helped select money managers, including Madoff. Schulman joined Tremont in 1994 and held various

³ *Picard v. Tremont Group Holdings, Inc. et al. (In re Bernard L. Madoff Inv. Secs., LLC)*, Adv. Pro. No. 10-05310, ECF No. 1 (Bankr. S.D.N.Y. Dec. 7, 2010) (the “Tremont Action”).

high-level positions, including president, co-CEO, and ultimately sole CEO. Manzke and Schulman had regular contact with Madoff, including at least quarterly visits to BLMIS.

177. Schulman had a special relationship with Madoff, which Tremont described as its “competitive edge.” At least once, Madoff even sought Schulman’s advice and counsel on individual hiring decisions at BLMIS. Tremont vice president Chris Cichella told a potential investor in June 2006 that Schulman was “intimately familiar” with Madoff based on “a 10+ year relationship.”

178. Investors took notice of the relationship between Schulman and Madoff. For example, a prospective investor who met with Tremont in May 2007 referenced the “friendly relationship between Bob and Bernie” and noted that, “[f]or Tremont, it goes back to the relationship between Bob Schulman [CEO Tremont] and Bernie. Bob has been there many times and has worked w/ Bernie is [sic] business since the 1980s.”

B. Tremont Saw and Understood Information Evidencing Madoff was Engaged in a Fraud

1. Tremont Received Repeated, Direct Fraud Warnings About Madoff

179. Tremont received warnings of BLMIS’s fraudulent operation from clients as early as April 2001, when an investor in Rye Broad Market and Rye Prime Fund wrote to Schulman: “I know you are sick of answering this but man is it hot out there with the Bernie fraud rumors.” The investor questioned why Madoff “need[ed] to go to cash at year-end every year” and used such a “small” firm as its auditor.

180. On April 25, 2003, sales vice president and Tremont Investment Committee member Jim Mitchell relayed to Schulman a discussion Mitchell had with another concerned investor about “associating Madoff with broker-dealer wrongdoing of late.” The following month, Mitchell, Schulman, and the investor visited Madoff. The investor’s meeting notes

(which he shared with Tremont), characterized BLMIS's operation as "controversial" and expressed numerous concerns that included: (i) Madoff's unwillingness to meet with investors; (ii) that BLMIS charged no management fees; (iii) Madoff's going to cash at every year end; (iv) the absence of a third party custodian; and (v) BLMIS's "exceptionally stable" returns "with only 7 negative months since 1990."

181. Mitchell, obviously aware of these concerns, retained these notes and years later forwarded them to Tremont vice president and manager responsible for product line management and oversight Johnston, cautioning to keep them secret: "Don't attach this – but it's an interesting set of notes from a meeting years back"

182. In March 2004, the investor who emailed Schulman in 2001 about the "Bernie fraud rumors" emailed him again, this time to redeem his Tremont Feeder Fund investments, explaining:

My motivation for doing this is not due to some new buzz out there for as you know that is a constant din but rather that I can no longer ignore my core instincts as an investor in which I have the [sic] battle the fact that I really don't know what is going on, what a [sic] do know is I am in an investment program that no one else in history has been able to make work, return series is flat out too good given how efficient the underlying securities are priced and he doesn't charge a fee all compounded by it seems every stone I turn over is another multi billion \$ [M]adoff feeder. I . . . found that my inability to rationalize & be intellectually honest on why I was invested bothered me more than it has in the past

183. When Madoff's scheme collapsed, the investor sent an email expressing his view that Tremont had information that BLMIS was a fraud, saying, "HOLY SH##!!!!!!!!!!!!!!!!!!!!!! THE WORLD IS NOW RIGHT !!!" and that "Bob Schulman & all the feeder groups could be going to jail over this...." (Emphasis in original.)

184. In May 2004, Cichella emailed senior vice president Rob Rosenbaum that investment advisory firm RogersCasey (where Manzke had been a partner and other Tremont

personnel previously worked) was “concerned about Tremont’s relationship with Madoff” and would thus recommend that its client not invest with Tremont. Cichella said RogersCasey would not reconsider its position because BLMIS “was prone to a blow-up that would destabilize Tremont” RogersCasey’s notes explained,

[a]lthough Tremont claims to receive access to Madoff’s positions, the magnitude of the exposure and the truth of Tremont’s transparency remain extremely disconcerting. . . . The Madoff exposure is a potential disaster. . . . Tremont’s products will still see their reputations vaporized when Madoff rolls over like a big ship.

185. In March 2007, representatives from Tremont’s potential client, Agile Group (“Agile”), while conducting due diligence, met with Johnston, Kelly, and portfolio manager Brian Marsh. Agile’s notes from the meeting (the “Agile Notes”) reflect that Agile peppered Tremont with numerous questions regarding operational and trading anomalies indicating fraud at BLMIS or its reporting fictional trades. This included queries about its auditors, the lack of information on options trading, identity of counterparties to the purported options transactions, BLMIS’s assets under management (“AUM”), BLMIS’s inexplicable use of paper trade tickets and account statements, the inability to verify BLMIS’s assets, and BLMIS’s going in and out of the market in large transactions with no overall effect on the market for the securities it purportedly traded.

186. The Agile Notes reflect that Agile and Tremont discussed whether BLMIS was a fraud and whether it could be a Ponzi scheme. Tremont told Agile that it had always been able to redeem large dollar amounts on demand, prompting Agile to write, “[e]ither Madoff owns what he owns or they are fictitious. But if it is a Ponzi scheme, every dollar profit has been realized.”

187. A month later, Agile employee Mariah Quish sent Tremont follow-up questions concerning BLMIS. Addressing Agile's request, Tremont chose not to go on record, but instead Johnston instructed internally: "We should give answers by phone rather than email" After speaking with Johnston and Hodges, Quish reported she found Tremont's "level of secrecy combined with a faith-based view on Madoff difficult to understand."

188. As set forth in the Tremont Complaint, beginning in October 2007, another Tremont Feeder Fund investor repeatedly complained to Schulman that there were inexplicable differences between his returns and those of a family member who had a direct account at BLMIS, beyond those attributable to fee differences. The investor forwarded to Schulman an email from that family member that stated, "Makes me concerned about the legitimacy [sic] of the whole Bernie thing."

189. In 2006, Tremont sought an agreement with Citibank (together with its affiliates, "Citi") to create a leveraged Tremont Feeder Fund. Various Citi representatives informed Johnston (who, in turn, informed Schulman and others at Tremont) that Citi's risk team refused to approve the deal due to "fundamental roadblocks to their sr. risk management people," including "how Madoff executes his volume of options" and that Madoff, not a third party, had custody of the trading accounts, which as discussed below, was a problem for many would-be Tremont investors.

190. Tremont senior management repeatedly chose to ignore warnings that Madoff's trading might not be real. As late as October 2008, Tremont sales rep Adrian Gordon reported to Johnston, Marsh, and Mitchell that a prospective institutional investor was "loathe to give his stamp of approval to [Madoff's] strategy when he has no idea what trades actually take place."

A month later, Gordon emailed the Tremont global sales team that another potential investor believed Madoff was “probably a pyramid structure.”

2. *Tremont’s Own Reporting Showed that BLMIS Trades Were Impossible*

191. As alleged in the Tremont Complaint and below, despite exempting BLMIS from the due diligence it conducted on other managers, Tremont nevertheless had abundant facts demonstrating that BLMIS reported fictitious trades.

192. Tremont prepared reports regarding the Tremont Feeder Funds’ performance on a regular basis. Those reports, and the documents on which they were based, facially disclosed impossible trading.

193. Tremont regularly received from BLMIS customer statements, trade tickets, and other information. According to Johnston, Tremont “monitor[s] all trade activity (we receive each trade confirmation), we send position reports to RiskMetrics so we may analyze exposures, and [Schulman] has regular dialogue with Bernie.” Tremont executives, such as Johnston, vice president of Investor Services Harry Hodges, and others reviewed BLMIS’s statements and other data, and checked the purported trades’ prices against the securities’ daily highs and lows against third-party sources, including Bloomberg.

194. Tremont’s senior management prepared monthly analytic summaries based on these BLMIS documents, which showed that Tremont knew the positions and prices BLMIS reported differed from prices Bloomberg reported. In 2006, Tremont’s auditor similarly found and reported to Tremont more than 20 such differences.

195. Tremont also estimated the amount BLMIS had in AUM and calculated whether or not there was sufficient volume in each instrument for Madoff to be able to execute such trades. Given that Tremont knew BLMIS had “well in excess of \$20 billion” in AUM by May

2003, and that it “monitored all trade activity,” Tremont must have seen dozens, if not hundreds, of trades in which there was insufficient volume for Madoff to complete the transactions.

196. For example, on June 20, 2003, Madoff purportedly traded stocks for the Tremont Feeder Fund accounts, including American International Group, 38 PepsiCo, and Wal-Mart. By extrapolating these Tremont accounts’ value as a percentage of BLMIS’s estimated AUM during the prior month, as it said it did, Tremont would have seen that BLMIS’s traded volume in these stocks would have been 161%, 150%, and 148% of the market’s reported volumes, respectively. In all, on just one day, Tremont would have seen Madoff purported to trade more than 100% of the reported volume in 18 different stocks, each a glaring impossibility.

C. Tremont Exempted BLMIS from its High Due Diligence Standards, Conducting Their Own Due Diligence and Fabricated Stories About BLMIS

1. Tremont Consistently Excluded Madoff from its Due Diligence Practices

197. The vast majority of Tremont’s business involved placing its clients’ assets with third-party managers. With respect to most of them, Tremont implemented due diligence procedures, investigated the quality of the management personnel, assessed key risk factors associated with the investment, and continuously monitored the investment and the managers.

198. As a sophisticated manager with industry-leading due diligence standards, Tremont positioned itself at the forefront of initiatives to improve monitoring of investment managers in light of frauds that preceded Madoff. Tremont claimed that its comprehensive operational risk evaluation served to mitigate any possibility of misrepresentation or fraudulent activity.

199. Despite these claims and fraud warnings, Tremont exempted BLMIS from its due diligence standards. To ensure that Tremont’s employees did not conduct any meaningful due diligence on BLMIS and Madoff, Mitchell laid out in an email that three of the most critical

questions about Madoff's operations "ya don't ask": (1) BLMIS's AUM, (2) how Madoff generated his returns, and (3) who Madoff's auditors were. Tremont's executives deliberately prevented any transparency into Madoff and BLMIS throughout the Tremont-BLMIS relationship.

200. According to the SEC, Schulman conducted the due diligence on Madoff but on no other managers. The SEC concluded that because "Schulman conducted the due diligence, he would be able to control what areas and information [was] reviewed or not reviewed." This was an "outlier" in Tremont's procedures. In her notes, Agile's Quish wrote this was strange, finding that it was "as if the friendly relationship between Bob and Bernie is enough to cement" billions in business between Tremont and BLMIS.

201. Tremont also conducted no due diligence on Friehling & Horowitz, in contrast to its written due diligence policies and procedures, in which Tremont reported it would speak with a fund's auditor. Tremont's top investment managers knew, as set forth in a 2006 internal memo, that Friehling & Horowitz was a "small firm" that was "not specialized in investment firms [and] broker/dealers."

202. Johnston told Agile in 2007 that an unnamed Tremont representative had visited Friehling & Horowitz just a few months before, "to make sure they exist," a pitiful swat at diligence. The SEC found that Tremont's due diligence materials turned over to the Commission "did not reveal any evidence of conversations with Madoff's auditors."

203. In August 2006, Chief Investment Officer Cynthia Nicoll raised the need to conduct "full due diligence" on BLMIS, but research director Thomas Sandlow told her, "We cannot do that for Madoff."

204. In an unusually candid response to one strategic consulting firm, Tremont's Pologe admitted that Tremont had "no manager due dili[gence] process for" its BLMIS investments and referred to Tremont's dealings with BLMIS as "a highly vulnerable, highly profitable business." Pologe noted: "We make a lot of money off this, though."

2. *BLMIS Failed Tremont's Requirements for Third-Party Oversight yet Tremont Made an Exception for Madoff*

205. Tremont's senior management knew BLMIS deviated from Tremont's own due diligence requirements and well-established industry practice by acting as investment adviser, prime broker and custodian of its clients' assets, while also using Friehling & Horowitz, and that as a result, BLMIS could be faking its securities holdings, customers statements, and trade tickets.

206. Tremont's due diligence standards considered independent oversight of its outside managers to be critical. For example, in June 2008, Tremont rejected a manager with whom it was considering investing because, as stated in an internal memo, a "key part of any due diligence process is being able to verify the information provided by the Fund with independent parties, in this instance there aren't any independent parties to speak with to verify what the partners of [the fund] are doing."

207. After Madoff's arrest, the SEC investigated Tremont and found Tremont had rejected another outside money manager because of a lack of operational infrastructure and the presence of only one person who was responsible for all operational duties. Yet, the SEC noted, Tremont continued its investment with BLMIS, although "all operational guidelines with respect to trading and execution were controlled by one individual."

208. Tremont knowingly made BLMIS the sole exception to its requirement of third-party oversight of its money managers.

209. Tremont executives, including Johnston, Cichella, and Mitchell were unwilling to respond in writing to investors' questions about third-party asset verification. This included at least one pointed question from an investor who asked Mitchell, because the BLMIS account statements were "generated by Madoff, how do I get comfort that the money is really there?" This investor also stated, "the accounting firm [Friedling & Horowitz] doing the audit being a small firm made me a bit uneasy." Mitchell replied, "What is your telephone number?"

210. Dealing with another investor question about asset verification, Johnston emailed Cichella that this would "lead closer to BLMIS which [Tremont] strictly wants to avoid." Cichella replied: "Keep in mind, they are looking for independent (of [Tremont] or Madoff) verification of the assets in a tangible form [so] . . . it would be great if you could convince them" that the assets existed.

211. On or about October 1, 2008, Tremont senior management met with the managers of competing BLMIS feeder fund Sentry concerning a possible investment with BLMIS through Sentry. Tremont's notes acknowledged that Sentry also did not satisfy Tremont's due diligence requirements, including lack of independent oversight at BLMIS, no third-party prime broker, and Friedling & Horowitz's "material percentage of their annual revenue from Madoff." Tremont nevertheless determined that an investment would be acceptable, solely because it was a Madoff feeder, stating: "Given the structure of the Madoff relationship, this investment requires an exception approval from the Investment Committee."

3. *Tremont Consistently Shielded Madoff from Third Parties*

212. Tremont consistently shielded Madoff from questions by third parties conducting their own due diligence on BLMIS, calling it "Firm policy" not to provide access. On January 24, 2004, Mitchell asked Schulman whether a potential client could visit Madoff. Schulman responded: "They cannot and WILL NOT VISIT MADOFF please make it clear that this is OFF

the table.” (Emphasis in original.) On June 16, 2006, Mitchell, after being informed that an investor had been “relentless on meeting Bernie,” emailed Tremont investment relationship assistant vice president Roy Soares, “[o]ur own analysts don’t get to see Madoff – why should [investors].”

213. In swap agreements with three leverage-provider banks, including Defendant, Tremont included the provision that if a bank contacted Madoff, Tremont had the right to cancel the swap without paying an early termination fee.

214. Tremont even restricted which of its employees could contact BLMIS. In a September 2002 email, the message was relayed internally: “DON’T SEND ANY CORRESPONDENCE TO BERNARD MADOFF. ONLY [Soares], [Schulman] AND [Hammond] ARE ALLOWED TO SEND ANYTHING TO HIM!” (Emphasis in original.)

215. Tremont even refused to allow its administrator to receive the Tremont Feeder Fund customer statements and trade tickets directly from BLMIS, as Tremont arranged with its other managers. Tremont also intervened to limit contact between Madoff and Tremont’s auditor, Ernst & Young (“EY”). In May 2006, internal Tremont emails discussing EY’s request for BLMIS’s “internal control letter” and questioning whether an audit report was prepared for Madoff, revealed that Tremont acted as the go-between “[t]o keep the minimum amount of people contacting Madoff.”

216. This deliberate shielding of Madoff continued when Tremont replaced EY with KPMG and reported to potential clients that “there is no contact” between KPMG and BLMIS.

4. *Tremont Avoided Questions and Fabricated Answers about BLMIS’s Purported Options Trading*

217. Madoff purportedly purchased put options to hedge equity risk and sold call options to help pay for the put options. Tremont’s senior management knew that the options

trades were a central part of the SSC Strategy. In response to evidence on the face of BLMIS's trade tickets that the options were suspect, Tremont sought to hide the issues and evidence from investors through deflection and fabrication.

a) DIVERGENT ANSWERS ON OVER-THE-COUNTER/LISTED
TRADING QUESTIONS

218. As described in the Tremont Complaint, Tremont knew that Madoff could not be trading options OTC as he represented, in light of (i) the CUSIP numbers on BLMIS's trade confirmations, which indicated the options were exchange-traded, and (ii) the lack of counterparty information that should be on all OTC trade confirmations. Tremont also knew that Madoff had not entered into any ISDA agreements with any counterparties—a basic requirement for all OTC option trades. Tremont further knew Madoff could not be trading all of his options on the exchange, in light of the insufficient volume of listed options trades to support BLMIS's AUM. As explained above, Tremont senior management, including Hodges, reviewed and analyzed the BLMIS trade tickets.

219. Rather than openly acknowledge these impossibilities, Tremont would flip-flop on the question of whether BLMIS traded options OTC or traded them on the CBOE.

220. For example, a Rye Prime Fund and Rye Broad Market due diligence questionnaire ("DDQ") from November 2006 stated that "[a]ll options are executed over the counter." In November 2007, in response to a statement by HSBC Bank that it was under the impression that BLMIS traded options OTC, Johnston wrote, "our understanding is also that they are OTC." On another occasion, Rye Broad Market's July 2007 DDQ equivocated, stating options "may be either listed or OTC."

b) FAILURE TO CONDUCT ANY DILIGENCE ON PURPORTED
OPTIONS COUNTERPARTIES AND COVERING UP THE
TRUTH WITH FABRICATIONS

221. Tremont similarly failed to conduct any diligence as to the lack of OTC counterparties on BLMIS's trade confirmations, knowing there was no legitimate explanation.

222. Tremont senior management stated on certain occasions that Madoff purportedly traded options with the counterparties as agent for the Tremont Feeder Funds. This meant that the Tremont Feeder Funds, not BLMIS, bore the risks involved with trading and settling with those purported counterparties. Tremont senior management knew that if one or more counterparties defaulted on an OTC put option that BLMIS attempted to exercise, that default would leave the Tremont Feeder Funds directly exposed to loss.

223. Tremont senior management knew it had to conduct counterparty due diligence to insulate against default risk, but Tremont never took the first step of getting the purported counterparties' names.

224. Third parties, including Citi, one of Tremont's leverage providers (and home to one of the world's largest options trading desks) questioned Madoff's purported OTC trading. Tremont acknowledged the lack of counterparty information and anomalies regarding the supposed counterparties was a "critical issue" for Citi. In a March 24, 2006 email, Kelly told Schulman that Citi had "asked around" and could not "find anyone who admit[ted] to being [BLMIS's] counterparty." Schulman replied, "He [Madoff] has not disclosed that to us."

225. Tremont instead covered up for Madoff's fabrications with fabrications of its own, which changed as needed to pacify others. In October 2006, Soares emailed Fortis Bank, relaying information provided by Schulman that Rye Broad Market had 12 counterparties, "which Madoff must use in relation to his put options trades." In March 2007, senior management told Agile that Schulman "has seen the counterparty names – he just does not want

to disclose it.” In a deposition, Schulman finally admitted that Tremont never tried to identify any purported counterparties.

226. In a June 2007 email, Kelly told JPMorgan Chase (“JPM”), which was considering a Tremont Feeder Fund investment, that “we do know the [counterparties’] general characteristics such as number and minimum credit rating.” A month later, Mitchell told a different investor, “[o]ption counterparties are typical banks,” and named Goldman Sachs and JPM among them, all clear fabrications.

227. In April 2008, Johnston told Albourne—itsself in the process of conducting diligence on Rye Prime Fund for its clients—that Tremont “has checked with counterparties to make sure they are trading with the Investment Advisor [BLMIS] in the relevant instruments.” This was an obvious lie, given that Tremont had no counterparty names, and as the world now knows, there were no verifiable counterparties to contact.

228. In October 2008, Albourne emailed Johnston twice, asking about Tremont’s counterparty exposure to “MS [Morgan Stanley] or GS [Goldman Sachs].” Johnston “confirm[ed] that Tremont had “[a]bsolutely no exposure” to those companies, which were further fabrications.

229. The September 2008 collapse of Lehman Brothers Inc. and its affiliates and subsidiaries (collectively, “Lehman”)—one of the largest OTC derivatives counterparties at the time—led to industry and investor panic. Many Tremont clients understandably worried about their Lehman exposure, in light of BLMIS’s purported billions of dollars in options holdings.

230. By contrast, Tremont’s senior management was seemingly unconcerned from the outset by these monumental events. They knew that if BLMIS’s OTC option positions were real, a crash of a major options counterparty would have catastrophic effects on the Tremont Feeder

Funds. For example, in 2007, Mitchell detailed to an investor how, if a counterparty to an options trade such as Bear Stearns defaulted, “then the option (otc) is gone.” Upon learning of Lehman’s demise, however, Tremont never appears to have even asked Madoff about this sudden and potentially business-destroying counterparty exposure.

231. Tremont instead worked to avoid and deceive investors. To one client trying to assess its Lehman exposure and exposure to other potentially precariously positioned counterparties, Johnston simply stated, “We are not responding to this.”

232. Mitchell crafted an answer to investors asking whether the Tremont Feeder Funds had Lehman risk, stating internally that “the line we should follow is that . . . [w]e do not discuss our counterparty arrangements as we are contractually bound not to.” In reply, Johnston went a step further, indicating his certainty that the “answer is ‘no exposure.’” These statements were misleading by implying Tremont knew of actual counterparty arrangements and could assure the investors that Tremont’s counterparties presented no risk.

233. To date, Lehman is the largest bankruptcy in the history of the entire world. It is beyond reason that Tremont would view Lehman’s collapse as a non-event vis-à-vis its BLMIS accounts, its investors’ inquiries as an annoyance, and a total lack of effect on its investments as legitimate, if Tremont’s senior management actually believed its BLMIS options positions were real. The knowledge of Tremont’s officers and directors acquired either directly, or through authorizing and adopting the findings of senior management, is imputed to Tremont.

D. Tremont’s Executives had a Powerful Motive to Hide What They Knew about BLMIS and Madoff

234. Tremont’s profitability and, as it turned out, its very existence, depended on BLMIS. The Tremont Feeder Funds benefitted from BLMIS’s incredibly consistent, positive returns, which enhanced their investment track records and ability to attract business partners and

clients. This led to the Tremont Feeder Funds' AUM increasing rapidly. For example, from its inception in January 1994 to November 2008, Rye Broad Market's AUM increased from \$5.9 million to approximately \$2.4 billion, a 407-fold increase.

235. Tremont's revenues grew along with its AUM; during this period, Tremont received at least \$255 million in fees from its BLMIS-facing products.

236. Chief Financial Officer Lynn Keeshan noted that Tremont was "highly dependent" on Madoff, which accounted for "all of the profits of the firm." Cichella said Rye Prime Fund's "only reason for being is as a \$2b feeder into Madoff." Pologe said BLMIS was Tremont's "crack addiction business." Tremont's parent company concluded that "the economics of Tremont's business [was] Madoff."

237. Tremont did nothing more to earn its fees through its BLMIS Feeder Funds than provide access to BLMIS. Pologe acknowledged Tremont "just sell[s] access [to BLMIS] for 2% management fee We make a lot of money off this." As Schulman told Mitchell, for some customers, on top of the management fee, Tremont levied "a 50 basis point surcharge for them to access Madoff."

238. Fees were a powerful reason for funds like Tremont to ignore what they knew about BLMIS. As noted by Albourne in late 2008, "[w]e have been advised by some of the [funds invested with BLMIS] that they are not interested in knowing more about the product due to the fees they are earning on the product."

E. Tremont Co-Managed Kingate Global

239. From the inception of their respective BLMIS investment accounts, Federico Ceretti and Carlo Grosso worked closely with Manzke to create Kingate Global and its manager,

Kingate Management Limited (collectively, “Kingate”).⁴ Manzke introduced Ceretti and Grosso to Madoff in 1993 and was a Kingate Global director and manager from 1995 until 2004.

240. The Tremont-Kingate relationship continued through the revelation of Madoff’s fraud. Kingate Management and Tremont affiliate Tremont (Bermuda) Ltd. (“Tremont Bermuda”) co-managed Kingate Global and split its management fees, which provided Tremont with a significant portion of its income. From 2002 to 2006, for example, Kingate Global earnings comprised 17% of Tremont’s BLMIS-derived revenues. Between 1998 and 2008, Tremont received over \$40 million in fees for funneling investor assets to Kingate Global.

241. Under several agreements the parties entered together, Tremont Bermuda assisted “Co-Manager Kingate . . . in the performance of its duties under the Kingate Co-Manager Agreement and managing the investment and reinvestment of the assets of [Kingate Global]”

242. Tremont Bermuda and Kingate Management were co-agents to Kingate Global through their conduct and the operation of the various agreements entered into by the parties.

243. Kingate’s knowledge that Madoff’s BLMIS operation was a fraud, and that many of the entries in the statements and trade confirmations depicted trades that could not have occurred may be imputed to Tremont.

IX. RECOVERY OF THE SUBSEQUENT TRANSFERS

244. The Tremont Initial Transfer Funds received initial transfers of BLMIS customer property. The XL Funds and Rye Funds subsequently transferred at least \$276,313,906 of those initial transfers to Defendant. The initial transfers received from BLMIS by the Tremont Initial

⁴ The factual allegations in the Trustee’s Fourth Amended Complaint against Kingate Global Fund, Ltd. and concerning the role of Kingate Management Limited are incorporated by reference. *Picard v. Ceretti, et al. (In re Bernard L. Madoff Inv. Sec’s)*, 09-01161 (SMB) (Bankr. S.D.N.Y.) (ECF No. 100).

Transfer Funds are avoided or avoidable. All subsequent transfers of such funds are recoverable as subsequent transfers.

A. The Initial Transfers to the Tremont Initial Transfer Funds

245. The Trustee incorporates by reference the allegations contained in the Tremont Complaint as if fully set forth herein.

246. On September 22, 2011, the Bankruptcy Court approved a settlement between the Trustee and Tremont, which represented a compromise of the total amount of initial transfers the Trustee sought to recover in the Tremont Complaint. Under the Tremont Settlement, the Tremont Settling Defendants collectively paid \$1.025 billion for the benefit of the BLMIS estate. *See Tremont Action*, ECF Nos. 17, 38.

247. The Tremont Settlement also provides that the settlement payments made by the Tremont Settling Defendants “shall not, and are not, intended to release, waive, prejudice, or limit the Trustee’s rights and ability to pursue any actions or claims . . . available to him against any non-party to the Agreement, including” against Defendant herein. In Exhibit A to the Tremont Settlement, Defendant was specifically excluded from any release of claims by the Trustee related to transfers made to or by the Tremont Initial Transfer Funds.

248. The Bankruptcy Court approved the Tremont Settlement by Order Granting Trustee’s Motion for Entry of Order Approving Agreement. *Id.*, ECF No. 38. The District Court affirmed this Order.⁵ The Second Circuit dismissed a subsequent appeal pursuant to the parties’ So Ordered stipulation.⁶ The Tremont Settlement closed shortly thereafter.

⁵ *See Picard v. Tremont Group Holdings, Inc. (In re Bernard L. Madoff Inv. Sec., LLC)*, No. 11 CV 7330 GBD, 2012 WL 2497270 (S.D.N.Y. Jun. 27, 2012).

⁶ *See In re: Bernard L. Madoff Inv. Sec. LLC*, No. 12-3052, ECF No. 56.

249. As stated above, the Tremont Settlement specifically provides that the transfers made to the various feeder fund defendants in the Tremont Complaint, including the Rye Initial Transfers (defined below), were “deemed avoided.”

250. The Tremont Avoidance Action avoided initial transfers of customer property from BLMIS to: (1) Rye Broad Market in the amount of \$384,140,000 (the “Rye Broad Market Initial Transfers”); (2) Rye Portfolio Limited in the amount of \$619,287,477 (the “Rye Portfolio Limited Initial Transfers”); (3) Rye Prime Fund in the amount of \$1,010,000,000 (the “Rye Prime Fund Initial Transfers”); and (4) Rye Insurance LDC in the approximate amount of \$126,869,887 (the “Rye Insurance LDC Initial Transfers”, and collectively, the “Rye Initial Transfers”).

251. Charts setting forth the Rye Initial Transfers are attached as Exhibits B, F, I, and M.

252. The Rye Initial Transfers were, and continue to be, customer property within the meaning of SIPA § 78III(4). The Rye Initial Transfers have been avoided under Bankruptcy Code §§ 544, 547 and 548, and have been preserved under Bankruptcy Code § 551, the N.Y. Debt. & Cred. Law §§ 273–279, and applicable provisions of SIPA, and are recoverable under Bankruptcy Code § 550 and SIPA § 78fff-2(c)(3).

253. Each of the Rye Initial Transfers made during the two years preceding the Filing Date have been avoided under Bankruptcy Code § 548, and have been preserved under Bankruptcy Code § 551, the N.Y. Debt. & Cred. Law §§ 273–279, and applicable provisions of SIPA, and are recoverable under Bankruptcy Code § 550 and SIPA § 78fff-2(c)(3).

254. Each of the Rye Initial Transfers made during the 90 days preceding the Filing Date have been avoided under Bankruptcy Code § 547, and have been preserved under

Bankruptcy Code § 551 and applicable provisions of SIPA, and are recoverable under Bankruptcy Code § 550 and SIPA § 78fff-2(c)(3).

255. The Tremont Initial Transfer Funds received the Rye Initial Transfers with knowledge of fraud at BLMIS, or with willful blindness to circumstances suggesting a high probability of fraud at BLMIS.

B. The 2006 Leverage Transaction: Subsequent Transfers of Collateral Payments and Redemption Payments

256. The Trustee seeks to recover \$179,080,573 in subsequent transfers of customer property to Defendant in connection with the 2006 Leverage Transaction.

257. During the six years prior to the Filing Date, from the Rye Initial Transfers, Rye Portfolio Limited transferred at least \$74,298,573 of the Rye Portfolio Limited Initial Transfers to XL Portfolio Limited. *See* Exhibit K.

258. During the six years prior to the Filing Date, from the Rye Initial Transfers, Rye Insurance LDC transferred at least \$318,000 of the Rye Insurance LDC Initial Transfers to XL Portfolio Limited. *See* Exhibit N.

259. XL Portfolio Limited transferred to Defendant at least \$217,000,000 in collateral pursuant to the 2006 Leverage Transaction, *see* Exhibit P, of which at least \$74,616,573 constituted customer property that XL Portfolio Limited received from Rye Portfolio Limited and Rye Insurance LDC (the “XL Portfolio Limited Subsequent Transfers”).

260. Defendant hedged its obligations to XL Portfolio Limited pursuant to the 2006 Leverage Transaction by investing in Rye Portfolio Limited. Because it purchased shares of Rye Portfolio Limited, Defendant was entitled to redeem from the fund. From September 2007 until the Filing Date, Defendant redeemed from Rye Portfolio Limited at least \$104,464,000 (the “Rye Portfolio Limited Subsequent Transfers”). *See* Exhibit J. This is a portion of the \$609 million of

customer property that Rye Portfolio Limited received from BLMIS during the six years preceding the Filing Date.

C. The 2007 Leverage Transaction: Subsequent Transfers of Collateral Payments and Redemption Payments

261. The Trustee seeks to recover \$97,233,333 in subsequent transfers of customer property to Defendant in connection with the 2007 Leverage Transaction.

262. During the six years before the Filing Date, from the Rye Initial Transfers, Rye Broad Market subsequently transferred at least \$48,387,616 of the Rye Broad Market Initial Transfers to XL Broad Market. *See* Exhibit D.

263. During the six years before the Filing Date, from the Rye Initial Transfers, Rye Prime Fund subsequently transferred at least \$292,472,765 of the Rye Prime Fund Initial Transfers to XL Broad Market. *See* Exhibit G.

264. Using the funds received from Rye Broad Market and Rye Prime Fund, XL Broad Market transferred to Defendant at least \$95,833,333 in collateral pursuant to the 2007 Transaction, *see* Exhibit O, all of which constituted customer property that XL Broad Market received from Rye Broad Market and Rye Prime Fund. (the “XL Broad Market Subsequent Transfers”)

265. Defendant hedged its obligations to XL Broad Market pursuant to the 2007 Leverage Transaction by investing in Rye Broad Market. Because it purchased shares of Rye Broad Market, Defendant was entitled to redeem from the fund. On November 3, 2008, Defendant received from Rye Broad Market a subsequent transfer of customer property totaling at least \$1,400,000 (the “Rye Broad Market Subsequent Transfers”). *See* Exhibit C. This is a portion of the \$252 million of customer property that Rye Broad Market received from BLMIS during the six years preceding the Filing Date.

* * *

266. The XL Portfolio Limited Subsequent Transfers, Rye Portfolio Limited Subsequent Transfers, XL Broad Market Subsequent Transfers and Rye Broad Market Subsequent Transfers (collectively, the “Tremont Subsequent Transfers”) collectively total at least \$276,313,906.

267. The Trustee’s investigation is ongoing, and the Trustee reserves his right to: (i) supplement the information on the initial and subsequent transfers discussed and any additional transfers; and (ii) seek recovery of such subsequent transfers of BLMIS customer property to Defendant.

COUNT ONE
RECOVERY OF RYE PORTFOLIO LIMITED SUBSEQUENT TRANSFERS
11 U.S.C. § 550

268. The Trustee incorporates by reference the allegations contained in the previous paragraphs of this Second Amended Complaint as if fully rewritten herein.

269. Defendant received the Rye Portfolio Limited Subsequent Transfers totaling at least \$104,464,000. The Rye Portfolio Limited Subsequent Transfers are recoverable pursuant to Bankruptcy Code § 550(a) and SIPA § 78fff-2(c)(3).

270. Defendant is an immediate or mediate transferee of the Rye Portfolio Limited Subsequent Transfers.

271. Each of the Rye Portfolio Subsequent Transfers was received by Defendant at a time when it was willfully blind to facts suggesting a high probability of fraud at BLMIS.

272. As a result of the foregoing, pursuant to Bankruptcy Code § 550(a) and SIPA § 78fff-2(c)(3), the Trustee is entitled to a judgment: (a) recovering the Rye Portfolio Limited Subsequent Transfers, or the value thereof, from Defendant for the benefit of the BLMIS estate;

(b) directing Defendant, to the extent allowable by law, to disgorge to the Trustee all profits received by Defendant related to or arising from, or concerning the Rye Portfolio Limited Subsequent Transfers from BLMIS to Defendant; (c) awarding attorneys' fees and costs from Defendant; and (d) awarding any other relief the Court deems just and appropriate.

COUNT TWO
RECOVERY OF XL PORTFOLIO LIMITED SUBSEQUENT TRANSFERS
11 U.S.C. § 550

273. The Trustee incorporates by reference the allegations contained in the previous paragraphs of this Second Amended Complaint as if fully rewritten herein.

274. Defendant received the XL Portfolio Limited Subsequent Transfers, totaling approximately \$74,616,573. The XL Portfolio Limited Subsequent Transfers are recoverable pursuant to Bankruptcy Code § 550(a) and SIPA § 78fff-2(c)(3).

275. Defendant is an immediate or mediate transferee of the XL Portfolio Limited Subsequent Transfers.

276. Each of the XL Portfolio Limited Subsequent Transfers was received by Defendant at a time when it was willfully blind to facts suggesting a high probability of fraud at BLMIS.

277. As a result of the foregoing, pursuant to Bankruptcy Code § 550(a) and SIPA § 78fff-2(c)(3), the Trustee is entitled to a judgment: (a) recovering the XL Portfolio Limited Subsequent Transfers, or the value thereof, from Defendant for the benefit of the BLMIS estate; (b) directing Defendant, to the extent allowable by law, to disgorge to the Trustee all profits received by Defendant related to or arising from, or concerning the XL Portfolio Limited Subsequent Transfers from BLMIS to Defendant; (c) awarding attorneys' fees and costs from Defendant; and (d) awarding any other relief the Court deems just and appropriate.

COUNT THREE
RECOVERY OF RYE BROAD MARKET SUBSEQUENT TRANSFERS
11 U.S.C. § 550

278. The Trustee incorporates by reference the allegations contained in the previous paragraphs of this Second Amended Complaint as if fully rewritten herein.

279. Defendant received the Rye Broad Market Subsequent Transfers totaling at least \$1,400,000. The Rye Broad Market Subsequent Transfers are recoverable pursuant to Bankruptcy Code § 550(a) and SIPA § 78fff-2(c)(3).

280. Defendant is an immediate or mediate transferee of the Rye Broad Market Subsequent Transfers.

281. Each of the Rye Broad Market Subsequent Transfers was received by Defendant at a time when it was willfully blind to facts suggesting a high probability of fraud at BLMIS.

282. As a result of the foregoing, pursuant to Bankruptcy Code § 550(a) and SIPA § 78fff-2(c)(3), the Trustee is entitled to a judgment: (a) recovering the Rye Broad Market Subsequent Transfers, or the value thereof, from Defendant for the benefit of the BLMIS estate; (b) directing Defendant, to the extent allowable by law, to disgorge to the Trustee all profits received by Defendant related to or arising from, or concerning the Rye Broad Market Subsequent Transfers from BLMIS to Defendant; (c) awarding attorneys' fees and costs from Defendant; and (d) awarding any other relief the Court deems just and appropriate.

COUNT FOUR
RECOVERY OF XL BROAD MARKET SUBSEQUENT TRANSFERS
11 U.S.C. § 550

283. The Trustee incorporates by reference the allegations contained in the previous paragraphs of this Second Amended Complaint as if fully rewritten herein.

284. Defendant received the XL Broad Market Subsequent Transfers totaling at least \$95,833,333. The XL Broad Market Subsequent Transfers are recoverable pursuant to Bankruptcy Code § 550(a) and SIPA § 78fff-2(c)(3).

285. Defendant is an immediate or mediate transferee of the XL Broad Market Subsequent Transfers.

286. Each of the XL Broad Market Subsequent Transfers was received by Defendant at a time when it was willfully blind to facts suggesting a high probability of fraud at BLMIS.

287. As a result of the foregoing, pursuant to Bankruptcy Code § 550(a) and SIPA § 78fff-2(c)(3), the Trustee is entitled to a judgment: (a) recovering the XL Broad Market Subsequent Transfers, or the value thereof, from Defendant for the benefit of the BLMIS estate; (b) directing Defendant, to the extent allowable by law, to disgorge to the Trustee all profits received by Defendant related to or arising from, or concerning the XL Broad Market Subsequent Transfers from BLMIS to Defendant; (c) awarding attorneys' fees and costs from Defendant; and (d) awarding any other relief the Court deems just and appropriate

WHEREFORE, the Trustee respectfully requests that this Court enter judgment in favor of the Trustee and against Defendant as follows:

i. On the First Claim for Relief, pursuant to Bankruptcy Code § 550(a) and SIPA § 78fff-2(c)(3), judgment: (a) recovering the Rye Portfolio Limited Subsequent Transfers, or the value thereof, from Defendant for the benefit of the BLMIS estate; (b) directing Defendant, to the extent allowable by law, to disgorge to the Trustee all profits and/or remuneration received by Defendant related to or arising from, or concerning the Rye Portfolio Limited Subsequent Transfers from BLMIS to Defendant; (c) awarding attorneys' fees and costs from Defendant; and (d) awarding any other relief the Court deems just and appropriate;

ii. On the Second Claim for Relief, pursuant to Bankruptcy Code § 550(a) and SIPA § 78fff-2(c)(3), judgment: (a) recovering the XL Portfolio Limited Subsequent Transfers, or the value thereof, from Defendant for the benefit of the BLMIS estate; (b) directing Defendant, to the extent allowable by law, to disgorge to the Trustee all profits and/or remuneration received by Defendant related to or arising from, or concerning the XL Portfolio Limited Subsequent Transfers from BLMIS to Defendant; (c) awarding attorneys' fees and costs from Defendant; and (d) awarding any other relief the Court deems just and appropriate;

iii. On the Third Claim for Relief, pursuant to Bankruptcy Code § 550(a) and SIPA § 78fff-2(c)(3), judgment: (a) recovering the Rye Broad Market Subsequent Transfers, or the value thereof, from Defendant for the benefit of the BLMIS estate; (b) directing Defendant, to the extent allowable by law, to disgorge to the Trustee all profits and/or remuneration received by Defendant related to or arising from, or concerning the Rye Broad Market Subsequent Transfers from BLMIS to Defendant; (c) awarding attorneys' fees and costs from Defendant; and (d) awarding any other relief the Court deems just and appropriate;

iv. On the Fourth Claim for Relief, pursuant to Bankruptcy Code § 550(a) and SIPA § 78fff-2(c)(3), judgment: (a) recovering the XL Broad Market Subsequent Transfers, or the value thereof, from Defendant for the benefit of the BLMIS estate; (b) directing Defendant, to the extent allowable by law, to disgorge to the Trustee all profits and/or remuneration received by Defendant related to or arising from, or concerning the XL Broad Market Subsequent Transfers from BLMIS to Defendant; (c) awarding attorneys' fees and costs from Defendant; and (d) awarding any other relief the Court deems just and appropriate;

- v. On all Claims for Relief, pursuant to federal common law and/or the N.Y. C.P.L.R. §§ 5001 and 5004, as applicable, awarding the Trustee prejudgment interest from the date on which the Tremont Subsequent Transfers were received by Defendant;
- vi. On all Claims for Relief, impressing Defendant's property, or the proceeds, product and offspring of such property, with an equitable lien and/or a constructive trust in favor of the Trustee for the benefit of the estate, to the extent that the Tremont Subsequent Transfers were used, in whole or in part, to purchase, improve and/or maintain such property;
- vii. On all Claims for Relief, awarding the Trustee's attorneys' fees, all applicable interest, costs and disbursements incurred in this proceeding;
- viii. On all Claims for Relief, assignment of Defendant's right to seek refunds from the government for federal, state, and local taxes paid on fictitious profits during the course of the scheme;
- ix. Awarding the Trustee all applicable interest, costs, and disbursements of this action; and
- x. Granting the Trustee such other, further, and different relief as the Court deems just, proper, and equitable.

DEMAND FOR JURY TRIAL

Pursuant to Rule 38 of the Federal Rules of Civil Procedure, the Trustee demands trial by jury in this action of all issues so triable.

Dated: _____, __, ____
New York, New York

/s/

Baker & Hostetler LLP

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New York, New York 10111
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SIPA Liquidation of Bernard L. Madoff
Investment Securities LLC and the Estate of
Bernard L. Madoff*

BLMIS Account Name	BLMIS Account Number
RYE SELECT BROAD MKT FUND LP C/O TREMONT PARTNERS	1T0027

Proposed Second Amended Complaint Pg 83 of 137

BLMIS ACCOUNT NO. 1T0027 - RYE SELECT BROAD MKT FUND LP C/O TREMONT PARTNERS

Column 1	Column 2	Column 3	Column 4	Column 5	Column 6	Column 7	Column 8	Column 9	Column 10	Column 11
<u>Date</u>	<u>Transaction Description</u>	<u>Transaction Amount Reported in Customer Statement</u>	<u>Cash Deposits</u>	<u>Cash Withdrawals</u>	<u>Transfers of Principal In</u>	<u>Transfers of Principal Out</u>	<u>Balance of Principal</u>	<u>Preference Period Initial Transfers</u>	<u>Two Year Initial Transfers</u>	<u>Six Year Initial Transfers</u>
1/6/1994	CHECK WIRE	1,200,000	1,200,000	-	-	-	1,200,000	-	-	-
1/6/1994	CHECK WIRE	4,566,000	4,566,000	-	-	-	5,766,000	-	-	-
2/3/1994	CHECK WIRE	900,000	900,000	-	-	-	6,666,000	-	-	-
2/23/1994	CHECK WIRE	250,000	250,000	-	-	-	6,916,000	-	-	-
3/8/1994	CHECK WIRE	500,000	500,000	-	-	-	7,416,000	-	-	-
3/28/1994	CHECK WIRE	250,000	250,000	-	-	-	7,666,000	-	-	-
4/5/1994	CHECK WIRE	1,900,000	1,900,000	-	-	-	9,566,000	-	-	-
5/4/1994	CHECK WIRE	700,000	700,000	-	-	-	10,266,000	-	-	-
5/5/1994	CHECK WIRE	4,000,000	4,000,000	-	-	-	14,266,000	-	-	-
6/15/1994	CHECK WIRE	150,000	150,000	-	-	-	14,416,000	-	-	-
7/1/1994	CHECK WIRE	500,000	500,000	-	-	-	14,916,000	-	-	-
7/14/1994	CHECK WIRE	1,500,000	1,500,000	-	-	-	16,416,000	-	-	-
10/4/1994	CHECK WIRE	3,250,000	3,250,000	-	-	-	19,666,000	-	-	-
12/2/1994	CHECK WIRE	2,000,000	2,000,000	-	-	-	21,666,000	-	-	-
12/5/1994	RETURN CK WIRE 12/2/94	(2,000,000)	(2,000,000)	-	-	-	19,666,000	-	-	-
12/8/1994	CHECK WIRE	2,000,000	2,000,000	-	-	-	21,666,000	-	-	-
1/3/1995	TRANS TO 1T002930 (1T0029)	(9,250,000)	-	-	-	(9,250,000)	12,416,000	-	-	-
1/5/1995	CHECK WIRE	880,000	880,000	-	-	-	13,296,000	-	-	-
1/9/1995	CHECK WIRE	390,000	390,000	-	-	-	13,686,000	-	-	-
1/11/1995	CHECK WIRE	500,000	500,000	-	-	-	14,186,000	-	-	-
2/8/1995	CHECK WIRE	(590,000)	-	(590,000)	-	-	13,596,000	-	-	-
3/3/1995	CHECK WIRE	500,000	500,000	-	-	-	14,096,000	-	-	-
3/7/1995	CHECK WIRE	600,000	600,000	-	-	-	14,696,000	-	-	-
4/3/1995	CHECK WIRE	650,000	650,000	-	-	-	15,346,000	-	-	-
4/4/1995	CHECK WIRE	850,000	850,000	-	-	-	16,196,000	-	-	-
4/10/1995	CHECK WIRE	130,000	130,000	-	-	-	16,326,000	-	-	-
5/3/1995	CHECK WIRE	2,200,000	2,200,000	-	-	-	18,526,000	-	-	-
6/5/1995	CHECK WIRE	747,625	747,625	-	-	-	19,273,625	-	-	-
6/6/1995	CHECK WIRE	1,000,000	1,000,000	-	-	-	20,273,625	-	-	-
6/7/1995	CHECK WIRE	200,000	200,000	-	-	-	20,473,625	-	-	-
6/30/1995	CHECK WIRE	2,000,000	2,000,000	-	-	-	22,473,625	-	-	-
6/30/1995	CHECK WIRE	950,000	950,000	-	-	-	23,423,625	-	-	-
8/3/1995	CHECK WIRE	1,400,000	1,400,000	-	-	-	24,823,625	-	-	-
9/5/1995	CHECK WIRE	4,300,000	4,300,000	-	-	-	29,123,625	-	-	-
10/6/1995	CHECK WIRE	(1,350,000)	-	(1,350,000)	-	-	27,773,625	-	-	-
10/12/1995	CHECK WIRE	300,000	300,000	-	-	-	28,073,625	-	-	-
11/6/1995	CHECK WIRE	1,000,000	1,000,000	-	-	-	29,073,625	-	-	-
12/4/1995	CHECK WIRE	2,644,000	2,644,000	-	-	-	31,717,625	-	-	-
12/4/1995	CHECK WIRE	1,370,000	1,370,000	-	-	-	33,087,625	-	-	-
1/4/1996	CHECK WIRE	1,700,000	1,700,000	-	-	-	34,787,625	-	-	-
1/4/1996	CHECK WIRE	2,000,000	2,000,000	-	-	-	36,787,625	-	-	-
1/8/1996	CHECK WIRE	150,000	150,000	-	-	-	36,937,625	-	-	-
1/12/1996	CHECK WIRE	500,000	500,000	-	-	-	37,437,625	-	-	-
2/2/1996	CHECK WIRE	990,000	990,000	-	-	-	38,427,625	-	-	-
2/6/1996	CHECK WIRE	950,000	950,000	-	-	-	39,377,625	-	-	-
3/7/1996	CHECK WIRE	1,300,000	1,300,000	-	-	-	40,677,625	-	-	-
3/29/1996	CHECK WIRE	(1,000,000)	-	(1,000,000)	-	-	39,677,625	-	-	-
4/1/1996	CHECK WIRE	1,500,000	1,500,000	-	-	-	41,177,625	-	-	-
4/3/1996	CHECK WIRE	500,000	500,000	-	-	-	41,677,625	-	-	-
4/29/1996	CHECK WIRE	(2,200,000)	-	(2,200,000)	-	-	39,477,625	-	-	-
5/2/1996	CHECK WIRE	790,000	790,000	-	-	-	40,267,625	-	-	-

Proposed Second Amended Complaint Pg 84 of 137

BLMIS ACCOUNT NO. 1T0027 - RYE SELECT BROAD MKT FUND LP C/O TREMONT PARTNERS

Column 1	Column 2	Column 3	Column 4	Column 5	Column 6	Column 7	Column 8	Column 9	Column 10	Column 11
<u>Date</u>	<u>Transaction Description</u>	<u>Transaction Amount Reported in Customer Statement</u>	<u>Cash Deposits</u>	<u>Cash Withdrawals</u>	<u>Transfers of Principal In</u>	<u>Transfers of Principal Out</u>	<u>Balance of Principal</u>	<u>Preference Period Initial Transfers</u>	<u>Two Year Initial Transfers</u>	<u>Six Year Initial Transfers</u>
8/2/1996	CHECK WIRE	2,950,000	2,950,000	-	-	-	43,217,625	-	-	-
9/5/1996	CHECK WIRE	1,770,000	1,770,000	-	-	-	44,987,625	-	-	-
9/10/1996	CHECK WIRE	1,600,000	1,600,000	-	-	-	46,587,625	-	-	-
9/10/1996	CHECK WIRE	2,000,000	2,000,000	-	-	-	48,587,625	-	-	-
10/3/1996	CHECK WIRE	2,000,000	2,000,000	-	-	-	50,587,625	-	-	-
10/3/1996	CHECK WIRE	2,000,000	2,000,000	-	-	-	52,587,625	-	-	-
10/3/1996	CHECK WIRE	1,300,000	1,300,000	-	-	-	53,887,625	-	-	-
11/5/1996	CHECK WIRE	3,500,000	3,500,000	-	-	-	57,387,625	-	-	-
11/7/1996	CHECK WIRE	(500,000)	-	(500,000)	-	-	56,887,625	-	-	-
1/8/1997	CHECK WIRE	5,000,000	5,000,000	-	-	-	61,887,625	-	-	-
1/8/1997	CHECK WIRE	4,000,000	4,000,000	-	-	-	65,887,625	-	-	-
1/13/1997	CHECK WIRE	2,500,000	2,500,000	-	-	-	68,387,625	-	-	-
2/4/1997	CHECK WIRE	2,500,000	2,500,000	-	-	-	70,887,625	-	-	-
2/4/1997	CHECK WIRE	2,200,000	2,200,000	-	-	-	73,087,625	-	-	-
2/10/1997	CHECK WIRE	3,700,000	3,700,000	-	-	-	76,787,625	-	-	-
2/11/1997	CHECK WIRE	3,000,000	3,000,000	-	-	-	79,787,625	-	-	-
2/11/1997	CHECK WIRE	3,000,000	3,000,000	-	-	-	82,787,625	-	-	-
3/4/1997	CHECK WIRE	3,000,000	3,000,000	-	-	-	85,787,625	-	-	-
3/31/1997	CHECK WIRE	(3,000,000)	-	(3,000,000)	-	-	82,787,625	-	-	-
4/4/1997	CHECK WIRE	5,000,000	5,000,000	-	-	-	87,787,625	-	-	-
4/4/1997	CHECK WIRE	5,000,000	5,000,000	-	-	-	92,787,625	-	-	-
7/7/1997	CHECK WIRE	4,000,000	4,000,000	-	-	-	96,787,625	-	-	-
7/11/1997	CHECK WIRE	1,000,000	1,000,000	-	-	-	97,787,625	-	-	-
8/4/1997	CHECK WIRE	1,000,000	1,000,000	-	-	-	98,787,625	-	-	-
8/6/1997	CHECK WIRE	1,500,000	1,500,000	-	-	-	100,287,625	-	-	-
9/4/1997	CHECK WIRE	500,000	500,000	-	-	-	100,787,625	-	-	-
10/6/1997	CHECK WIRE	3,900,000	3,900,000	-	-	-	104,687,625	-	-	-
11/5/1997	CHECK WIRE	5,000,000	5,000,000	-	-	-	109,687,625	-	-	-
12/3/1997	CHECK WIRE	5,000,000	5,000,000	-	-	-	114,687,625	-	-	-
12/3/1997	CHECK WIRE	5,000,000	5,000,000	-	-	-	119,687,625	-	-	-
12/31/1997	CHECK WIRE	(15,000,000)	-	(15,000,000)	-	-	104,687,625	-	-	-
1/9/1998	CHECK WIRE	5,000,000	5,000,000	-	-	-	109,687,625	-	-	-
2/3/1998	CHECK WIRE	2,000,000	2,000,000	-	-	-	111,687,625	-	-	-
2/3/1998	CHECK WIRE	5,000,000	5,000,000	-	-	-	116,687,625	-	-	-
3/5/1998	CHECK WIRE	(1,000,000)	-	(1,000,000)	-	-	115,687,625	-	-	-
4/1/1998	CHECK WIRE	(1,500,000)	-	(1,500,000)	-	-	114,187,625	-	-	-
5/5/1998	CHECK WIRE	1,000,000	1,000,000	-	-	-	115,187,625	-	-	-
5/5/1998	CHECK WIRE	5,000,000	5,000,000	-	-	-	120,187,625	-	-	-
5/5/1998	CHECK WIRE	5,000,000	5,000,000	-	-	-	125,187,625	-	-	-
10/2/1998	CHECK WIRE	5,000,000	5,000,000	-	-	-	130,187,625	-	-	-
1/8/1999	CHECK WIRE	5,000,000	5,000,000	-	-	-	135,187,625	-	-	-
1/8/1999	CHECK WIRE	1,000,000	1,000,000	-	-	-	136,187,625	-	-	-
2/2/1999	CHECK WIRE	3,000,000	3,000,000	-	-	-	139,187,625	-	-	-
2/2/1999	CHECK WIRE	5,000,000	5,000,000	-	-	-	144,187,625	-	-	-
3/1/1999	CHECK WIRE	5,000,000	5,000,000	-	-	-	149,187,625	-	-	-
3/1/1999	CHECK WIRE	1,500,000	1,500,000	-	-	-	150,687,625	-	-	-
4/1/1999	CHECK WIRE	1,500,000	1,500,000	-	-	-	152,187,625	-	-	-
5/4/1999	CHECK WIRE	5,000,000	5,000,000	-	-	-	157,187,625	-	-	-
7/8/1999	CHECK WIRE	(3,000,000)	-	(3,000,000)	-	-	154,187,625	-	-	-
8/3/1999	CHECK WIRE	5,000,000	5,000,000	-	-	-	159,187,625	-	-	-
8/3/1999	CHECK WIRE	3,000,000	3,000,000	-	-	-	162,187,625	-	-	-

Proposed Second Amended Complaint Pg 85 of 137

BLMIS ACCOUNT NO. 1T0027 - RYE SELECT BROAD MKT FUND LP C/O TREMONT PARTNERS

Column 1	Column 2	Column 3	Column 4	Column 5	Column 6	Column 7	Column 8	Column 9	Column 10	Column 11
<u>Date</u>	<u>Transaction Description</u>	<u>Transaction Amount Reported in Customer Statement</u>	<u>Cash Deposits</u>	<u>Cash Withdrawals</u>	<u>Transfers of Principal In</u>	<u>Transfers of Principal Out</u>	<u>Balance of Principal</u>	<u>Preference Period Initial Transfers</u>	<u>Two Year Initial Transfers</u>	<u>Six Year Initial Transfers</u>
9/2/1999	CHECK WIRE	4,000,000	4,000,000	-	-	-	166,187,625	-	-	-
10/4/1999	CHECK WIRE	5,000,000	5,000,000	-	-	-	171,187,625	-	-	-
10/4/1999	CHECK WIRE	5,000,000	5,000,000	-	-	-	176,187,625	-	-	-
11/2/1999	CHECK WIRE	5,000,000	5,000,000	-	-	-	181,187,625	-	-	-
11/2/1999	CHECK WIRE	5,000,000	5,000,000	-	-	-	186,187,625	-	-	-
11/2/1999	CHECK WIRE	2,000,000	2,000,000	-	-	-	188,187,625	-	-	-
12/2/1999	CHECK WIRE	2,500,000	2,500,000	-	-	-	190,687,625	-	-	-
2/4/2000	CHECK WIRE	3,000,000	3,000,000	-	-	-	193,687,625	-	-	-
10/2/2000	CHECK WIRE	(32,000,000)	-	(32,000,000)	-	-	161,687,625	-	-	-
11/1/2000	CHECK WIRE	(20,000,000)	-	(20,000,000)	-	-	141,687,625	-	-	-
11/2/2000	CHECK WIRE	4,000,000	4,000,000	-	-	-	145,687,625	-	-	-
12/1/2000	CHECK WIRE	(8,000,000)	-	(8,000,000)	-	-	137,687,625	-	-	-
12/4/2000	CHECK WIRE	1,000,000	1,000,000	-	-	-	138,687,625	-	-	-
12/5/2000	CHECK WIRE	5,000,000	5,000,000	-	-	-	143,687,625	-	-	-
2/2/2001	CHECK WIRE	2,000,000	2,000,000	-	-	-	145,687,625	-	-	-
2/2/2001	CHECK WIRE	5,000,000	5,000,000	-	-	-	150,687,625	-	-	-
3/2/2001	CHECK WIRE	5,000,000	5,000,000	-	-	-	155,687,625	-	-	-
3/2/2001	CHECK WIRE	5,000,000	5,000,000	-	-	-	160,687,625	-	-	-
3/2/2001	CHECK WIRE	5,000,000	5,000,000	-	-	-	165,687,625	-	-	-
3/2/2001	CHECK WIRE	5,000,000	5,000,000	-	-	-	170,687,625	-	-	-
3/2/2001	CHECK WIRE	2,000,000	2,000,000	-	-	-	172,687,625	-	-	-
3/30/2001	CHECK WIRE	(20,000,000)	-	(20,000,000)	-	-	152,687,625	-	-	-
7/2/2001	CHECK WIRE	(3,000,000)	-	(3,000,000)	-	-	149,687,625	-	-	-
7/12/2001	CHECK WIRE	5,000,000	5,000,000	-	-	-	154,687,625	-	-	-
8/3/2001	CHECK WIRE	3,000,000	3,000,000	-	-	-	157,687,625	-	-	-
9/7/2001	CHECK WIRE	4,000,000	4,000,000	-	-	-	161,687,625	-	-	-
10/3/2001	CHECK WIRE	5,000,000	5,000,000	-	-	-	166,687,625	-	-	-
10/3/2001	CHECK WIRE	1,000,000	1,000,000	-	-	-	167,687,625	-	-	-
11/2/2001	CHECK WIRE	5,000,000	5,000,000	-	-	-	172,687,625	-	-	-
12/4/2001	CHECK WIRE	2,000,000	2,000,000	-	-	-	174,687,625	-	-	-
12/4/2001	CHECK WIRE	5,000,000	5,000,000	-	-	-	179,687,625	-	-	-
1/2/2002	CHECK WIRE	(20,000,000)	-	(20,000,000)	-	-	159,687,625	-	-	-
2/1/2002	CHECK WIRE	5,000,000	5,000,000	-	-	-	164,687,625	-	-	-
2/1/2002	CHECK WIRE	5,000,000	5,000,000	-	-	-	169,687,625	-	-	-
6/30/2003	CHECK WIRE	(12,000,000)	-	(12,000,000)	-	-	157,687,625	-	-	(12,000,000)
7/3/2003	CHECK WIRE	2,000,000	2,000,000	-	-	-	159,687,625	-	-	-
8/6/2003	CHECK WIRE	5,000,000	5,000,000	-	-	-	164,687,625	-	-	-
8/13/2003	TRANS TO 1FR01030 (1FR010)	(2,000,000)	-	-	-	(2,000,000)	162,687,625	-	-	-
1/2/2004	CHECK WIRE	(21,000,000)	-	(21,000,000)	-	-	141,687,625	-	-	(21,000,000)
5/27/2004	CHECK WIRE	(10,000,000)	-	(10,000,000)	-	-	131,687,625	-	-	(10,000,000)
12/31/2004	CHECK WIRE	(36,000,000)	-	(36,000,000)	-	-	95,687,625	-	-	(36,000,000)
3/1/2005	CHECK WIRE	10,000,000	10,000,000	-	-	-	105,687,625	-	-	-
7/29/2005	CHECK WIRE	(25,000,000)	-	(25,000,000)	-	-	80,687,625	-	-	(25,000,000)
9/29/2005	CHECK WIRE	(25,000,000)	-	(25,000,000)	-	-	55,687,625	-	-	(25,000,000)
12/28/2005	CHECK WIRE	(20,000,000)	-	(20,000,000)	-	-	35,687,625	-	-	(20,000,000)
1/30/2006	CHECK WIRE	(28,000,000)	-	(28,000,000)	-	-	7,687,625	-	-	(28,000,000)
5/3/2006	CHECK WIRE	10,000,000	10,000,000	-	-	-	17,687,625	-	-	-
8/28/2006	CHECK WIRE	(15,000,000)	-	(15,000,000)	-	-	2,687,625	-	-	(15,000,000)
9/6/2006	CHECK WIRE	185,000,000	185,000,000	-	-	-	187,687,625	-	-	-
10/4/2006	CHECK WIRE	150,000,000	150,000,000	-	-	-	337,687,625	-	-	-
11/3/2006	CHECK WIRE	50,000,000	50,000,000	-	-	-	387,687,625	-	-	-

Proposed Second Amended Complaint Pg 86 of 137

BLMIS ACCOUNT NO. 1T0027 - RYE SELECT BROAD MKT FUND LP C/O TREMONT PARTNERS

Column 1	Column 2	Column 3	Column 4	Column 5	Column 6	Column 7	Column 8	Column 9	Column 10	Column 11
<u>Date</u>	<u>Transaction Description</u>	<u>Transaction Amount Reported in Customer Statement</u>	<u>Cash Deposits</u>	<u>Cash Withdrawals</u>	<u>Transfers of Principal In</u>	<u>Transfers of Principal Out</u>	<u>Balance of Principal</u>	<u>Preference Period Initial Transfers</u>	<u>Two Year Initial Transfers</u>	<u>Six Year Initial Transfers</u>
1/4/2007	CHECK WIRE	90,000,000	90,000,000	-	-	-	477,687,625	-	-	-
1/30/2007	CHECK WIRE	(20,000,000)	-	(20,000,000)	-	-	457,687,625	-	(20,000,000)	(20,000,000)
3/2/2007	CHECK WIRE	40,000,000	40,000,000	-	-	-	497,687,625	-	-	-
4/3/2007	CHECK WIRE	20,000,000	20,000,000	-	-	-	517,687,625	-	-	-
5/2/2007	CHECK WIRE	40,000,000	40,000,000	-	-	-	557,687,625	-	-	-
6/4/2007	CHECK WIRE	25,000,000	25,000,000	-	-	-	582,687,625	-	-	-
7/3/2007	CHECK WIRE	20,000,000	20,000,000	-	-	-	602,687,625	-	-	-
8/2/2007	CHECK WIRE	40,000,000	40,000,000	-	-	-	642,687,625	-	-	-
9/5/2007	CHECK WIRE	50,000,000	50,000,000	-	-	-	692,687,625	-	-	-
10/1/2007	CHECK WIRE	30,000,000	30,000,000	-	-	-	722,687,625	-	-	-
12/3/2007	CHECK WIRE	10,000,000	10,000,000	-	-	-	732,687,625	-	-	-
1/2/2008	CHECK WIRE	20,000,000	20,000,000	-	-	-	752,687,625	-	-	-
2/1/2008	CHECK WIRE	25,000,000	25,000,000	-	-	-	777,687,625	-	-	-
3/3/2008	CHECK WIRE	15,000,000	15,000,000	-	-	-	792,687,625	-	-	-
3/28/2008	CHECK WIRE	100,000,000	100,000,000	-	-	-	892,687,625	-	-	-
3/28/2008	CHECK WIRE	75,000,000	75,000,000	-	-	-	967,687,625	-	-	-
3/28/2008	CHECK WIRE	100,000,000	100,000,000	-	-	-	1,067,687,625	-	-	-
3/28/2008	CHECK WIRE	100,000,000	100,000,000	-	-	-	1,167,687,625	-	-	-
3/28/2008	CHECK WIRE	100,000,000	100,000,000	-	-	-	1,267,687,625	-	-	-
3/28/2008	CHECK WIRE	100,000,000	100,000,000	-	-	-	1,367,687,625	-	-	-
5/2/2008	CHECK WIRE	55,000,000	55,000,000	-	-	-	1,422,687,625	-	-	-
6/3/2008	CHECK WIRE	65,000,000	65,000,000	-	-	-	1,487,687,625	-	-	-
7/8/2008	CHECK WIRE	75,000,000	75,000,000	-	-	-	1,562,687,625	-	-	-
8/4/2008	CHECK WIRE	75,000,000	75,000,000	-	-	-	1,637,687,625	-	-	-
9/2/2008	CHECK WIRE	40,000,000	40,000,000	-	-	-	1,677,687,625	-	-	-
9/25/2008	CHECK WIRE	(40,000,000)	-	(40,000,000)	-	-	1,637,687,625	(30,000,000)	(40,000,000)	(40,000,000)
11/3/2008	CHECK WIRE	10,000,000	10,000,000	-	-	-	1,647,687,625	-	-	-
Total:		\$ 2,043,077,625	\$ (384,140,000)	\$ -	\$ (11,250,000)	\$ 1,647,687,625	\$ (30,000,000)	\$ (60,000,000)	\$ (252,000,000)	

SUBSEQUENT TRANSFERS FROM RYE SELECT BROAD MARKET FUND L.P. TO DEFENDANT

Column 1	Column 2
<u>Date</u>	<u>Amount</u>
11/3/2008	(1,400,000)
Total:	\$ <u><u>(1,400,000)</u></u>

**SUBSEQUENT TRANSFERS FROM RYE SELECT BROAD MARKET FUND L.P.
TO RYE SELECT BROAD MARKET XL FUND L.P.**

Column 1	Column 2
<u>Date</u>	<u>Amount</u>
8/31/2006	(1,000,000)
7/3/2007	(1,000,000)
7/3/2007	(1,000,000)
8/2/2007	(5,000,000)
9/4/2007	(25,000,000)
1/2/2008	(2,065,535)
4/10/2008	(47,318)
6/17/2008	(2,585,965)
7/2/2008	(6,500,000)
7/11/2008	(1,310,004)
7/11/2008	(478,793)
9/2/2008	(700,000)
11/12/2008	(500,000)
11/21/2008	(1,200,000)
Total:	\$ <u>(48,387,616)</u>

BLMIS Account Name	BLMIS Account Number
RYE SELECT BROAD MARKET PRIME FUND, LP	1C1260

Proposed Second Amended Complaint Pg 90 of 137

BLMS ACCOUNT NO. 1C1260 - RYE SELECT BROAD MARKET PRIME FUND, LP

Column 1	Column 2	Column 3	Column 4	Column 5	Column 6	Column 7	Column 8	Column 9	Column 10	Column 11
<u>Date</u>	<u>Transaction Description</u>	<u>Transaction Amount Reported in Customer Statement</u>	<u>Cash Deposits</u>	<u>Cash Withdrawals</u>	<u>Transfers of Principal In</u>	<u>Transfers of Principal Out</u>	<u>Balance of Principal</u>	<u>Preference Period Initial Transfers</u>	<u>Two Year Initial Transfers</u>	<u>Six Year Initial Transfers</u>
7/2/1997	CHECK WIRE	21,300,000	21,300,000	-	-	-	21,300,000	-	-	-
8/4/1997	CHECK WIRE	4,800,000	4,800,000	-	-	-	26,100,000	-	-	-
9/4/1997	CHECK WIRE	4,200,000	4,200,000	-	-	-	30,300,000	-	-	-
9/4/1997	CHECK WIRE	2,208,000	2,208,000	-	-	-	32,508,000	-	-	-
10/2/1997	CHECK WIRE	1,655,000	1,655,000	-	-	-	34,163,000	-	-	-
10/6/1997	CHECK WIRE	6,000,000	6,000,000	-	-	-	40,163,000	-	-	-
11/5/1997	CHECK WIRE	18,679,000	18,679,000	-	-	-	58,842,000	-	-	-
12/3/1997	CHECK WIRE	11,875,000	11,875,000	-	-	-	70,717,000	-	-	-
1/6/1998	CHECK WIRE	26,703,000	26,703,000	-	-	-	97,420,000	-	-	-
2/3/1998	CHECK WIRE	11,500,000	11,500,000	-	-	-	108,920,000	-	-	-
2/4/1998	CHECK WIRE	9,000,000	9,000,000	-	-	-	117,920,000	-	-	-
3/5/1998	CHECK WIRE	5,000,000	5,000,000	-	-	-	122,920,000	-	-	-
3/5/1998	CHECK WIRE	14,000,000	14,000,000	-	-	-	136,920,000	-	-	-
4/3/1998	CHECK WIRE	9,000,000	9,000,000	-	-	-	145,920,000	-	-	-
5/5/1998	CHECK WIRE	7,500,000	7,500,000	-	-	-	153,420,000	-	-	-
6/2/1998	CHECK WIRE	13,250,000	13,250,000	-	-	-	166,670,000	-	-	-
6/3/1998	CHECK WIRE	5,050,000	5,050,000	-	-	-	171,720,000	-	-	-
7/6/1998	CHECK WIRE	3,000,000	3,000,000	-	-	-	174,720,000	-	-	-
7/6/1998	CHECK WIRE	12,000,000	12,000,000	-	-	-	186,720,000	-	-	-
8/13/1998	CHECK WIRE	20,350,000	20,350,000	-	-	-	207,070,000	-	-	-
9/30/1998	CHECK WIRE	(17,000,000)	-	(17,000,000)	-	-	190,070,000	-	-	-
10/2/1998	CHECK WIRE	3,000,000	3,000,000	-	-	-	193,070,000	-	-	-
11/3/1998	CHECK WIRE	6,000,000	6,000,000	-	-	-	199,070,000	-	-	-
12/2/1998	CHECK WIRE	5,000,000	5,000,000	-	-	-	204,070,000	-	-	-
12/3/1998	CHECK WIRE	1,000,000	1,000,000	-	-	-	205,070,000	-	-	-
1/5/1999	CHECK WIRE	7,000,000	7,000,000	-	-	-	212,070,000	-	-	-
1/7/1999	CHECK WIRE	2,000,000	2,000,000	-	-	-	214,070,000	-	-	-
2/3/1999	CHECK WIRE	7,000,000	7,000,000	-	-	-	221,070,000	-	-	-
3/2/1999	CHECK WIRE	6,000,000	6,000,000	-	-	-	227,070,000	-	-	-
4/6/1999	CHECK WIRE	5,500,000	5,500,000	-	-	-	232,570,000	-	-	-
5/4/1999	CHECK WIRE	3,000,000	3,000,000	-	-	-	235,570,000	-	-	-
8/4/1999	CHECK WIRE	6,000,000	6,000,000	-	-	-	241,570,000	-	-	-
12/3/1999	CHECK WIRE	2,000,000	2,000,000	-	-	-	243,570,000	-	-	-
1/6/2000	CHECK WIRE	6,000,000	6,000,000	-	-	-	249,570,000	-	-	-
2/2/2000	CHECK WIRE	1,000,000	1,000,000	-	-	-	250,570,000	-	-	-
2/2/2000	CHECK WIRE	9,000,000	9,000,000	-	-	-	259,570,000	-	-	-
3/1/2000	CHECK WIRE	13,225,000	13,225,000	-	-	-	272,795,000	-	-	-
4/11/2000	CHECK WIRE	15,000,000	15,000,000	-	-	-	287,795,000	-	-	-
5/3/2000	CHECK WIRE	12,750,000	12,750,000	-	-	-	300,545,000	-	-	-
6/2/2000	CHECK WIRE	13,500,000	13,500,000	-	-	-	314,045,000	-	-	-
7/5/2000	CHECK WIRE	12,000,000	12,000,000	-	-	-	326,045,000	-	-	-
8/3/2000	CHECK WIRE	2,500,000	2,500,000	-	-	-	328,545,000	-	-	-
9/1/2000	CHECK WIRE	10,000,000	10,000,000	-	-	-	338,545,000	-	-	-
10/3/2000	CHECK WIRE	12,500,000	12,500,000	-	-	-	351,045,000	-	-	-
11/3/2000	CHECK WIRE	12,000,000	12,000,000	-	-	-	363,045,000	-	-	-
1/3/2001	CHECK WIRE	15,000,000	15,000,000	-	-	-	378,045,000	-	-	-
1/8/2001	CHECK WIRE	5,000,000	5,000,000	-	-	-	383,045,000	-	-	-
2/5/2001	CHECK WIRE	42,000,000	42,000,000	-	-	-	425,045,000	-	-	-
3/5/2001	CHECK WIRE	26,000,000	26,000,000	-	-	-	451,045,000	-	-	-
3/30/2001	CHECK WIRE	(22,000,000)	-	(22,000,000)	-	-	429,045,000	-	-	-
5/2/2001	CHECK WIRE	2,000,000	2,000,000	-	-	-	431,045,000	-	-	-
7/2/2001	CHECK WIRE	(18,000,000)	-	(18,000,000)	-	-	413,045,000	-	-	-
7/12/2001	CHECK WIRE	14,000,000	14,000,000	-	-	-	427,045,000	-	-	-
8/3/2001	CHECK WIRE	3,000,000	3,000,000	-	-	-	430,045,000	-	-	-

Proposed Second Amended Complaint Pg 91 of 137

BLMIS ACCOUNT NO. 1C1260 - RYE SELECT BROAD MARKET PRIME FUND, LP

Column 1	Column 2	Column 3	Column 4	Column 5	Column 6	Column 7	Column 8	Column 9	Column 10	Column 11
	<u>Transaction</u>	<u>Transaction Amount</u>	<u>Cash</u>	<u>Cash</u>	<u>Transfers of</u>	<u>Transfers of</u>	<u>Balance of</u>	<u>Preference Period</u>	<u>Two Year</u>	<u>Six Year</u>
<u>Date</u>	<u>Description</u>	<u>Reported in</u>	<u>Deposits</u>	<u>Withdrawals</u>	<u>Principal In</u>	<u>Principal Out</u>	<u>Principal</u>	<u>Initial</u>	<u>Initial</u>	<u>Initial</u>
		<u>Customer Statement</u>						<u>Transfers</u>	<u>Transfers</u>	<u>Transfers</u>
10/1/2001	CHECK WIRE	12,000,000	12,000,000	-	-	-	442,045,000	-	-	-
11/2/2001	CHECK WIRE	12,000,000	12,000,000	-	-	-	454,045,000	-	-	-
11/5/2001	CHECK WIRE	5,000,000	5,000,000	-	-	-	459,045,000	-	-	-
1/2/2002	CHECK WIRE	(8,000,000)	-	(8,000,000)	-	-	451,045,000	-	-	-
9/23/2002	CHECK WIRE	10,000,000	10,000,000	-	-	-	461,045,000	-	-	-
6/28/2004	CHECK WIRE	(10,000,000)	-	(10,000,000)	-	-	451,045,000	-	-	(10,000,000)
10/1/2004	CHECK WIRE	(110,000,000)	-	(110,000,000)	-	-	341,045,000	-	-	(110,000,000)
3/31/2005	CHECK WIRE	(180,000,000)	-	(180,000,000)	-	-	161,045,000	-	-	(180,000,000)
6/16/2005	CHECK WIRE	20,000,000	20,000,000	-	-	-	181,045,000	-	-	-
6/16/2005	CHECK WIRE	20,000,000	20,000,000	-	-	-	201,045,000	-	-	-
6/16/2005	CHECK WIRE	20,000,000	20,000,000	-	-	-	221,045,000	-	-	-
6/16/2005	CHECK WIRE	20,000,000	20,000,000	-	-	-	241,045,000	-	-	-
6/16/2005	CHECK WIRE	20,000,000	20,000,000	-	-	-	261,045,000	-	-	-
6/16/2005	CHECK WIRE	20,000,000	20,000,000	-	-	-	281,045,000	-	-	-
6/16/2005	CHECK WIRE	20,000,000	20,000,000	-	-	-	301,045,000	-	-	-
6/16/2005	CHECK WIRE	20,000,000	20,000,000	-	-	-	321,045,000	-	-	-
6/16/2005	CHECK WIRE	20,000,000	20,000,000	-	-	-	341,045,000	-	-	-
7/7/2005	CHECK WIRE	20,000,000	20,000,000	-	-	-	361,045,000	-	-	-
12/28/2005	CHECK WIRE	(15,000,000)	-	(15,000,000)	-	-	346,045,000	-	-	(15,000,000)
2/10/2006	CHECK WIRE	35,000,000	35,000,000	-	-	-	381,045,000	-	-	-
3/3/2006	CHECK WIRE	18,000,000	18,000,000	-	-	-	399,045,000	-	-	-
6/30/2006	CHECK WIRE	(30,000,000)	-	(30,000,000)	-	-	369,045,000	-	-	(30,000,000)
8/28/2006	CHECK WIRE	(35,000,000)	-	(35,000,000)	-	-	334,045,000	-	-	(35,000,000)
9/26/2006	CHECK WIRE	(50,000,000)	-	(50,000,000)	-	-	284,045,000	-	-	(50,000,000)
11/8/2006	CHECK WIRE	(20,000,000)	-	(20,000,000)	-	-	264,045,000	-	-	(20,000,000)
12/27/2006	CHECK WIRE	(20,000,000)	-	(20,000,000)	-	-	244,045,000	-	(20,000,000)	(20,000,000)
10/1/2007	CHECK WIRE	10,000,000	10,000,000	-	-	-	254,045,000	-	-	-
12/3/2007	CHECK WIRE	10,000,000	10,000,000	-	-	-	264,045,000	-	-	-
3/25/2008	CHECK WIRE	(475,000,000)	-	(475,000,000)	-	-	(210,955,000)	-	(475,000,000)	(475,000,000)
Total:			\$ 799,045,000	\$ (1,010,000,000)	\$ -	\$ -	\$ (210,955,000)	\$ -	\$ (495,000,000)	\$ (945,000,000)

**SUBSEQUENT TRANSFERS FROM RYE SELECT BROAD MARKET PRIME FUND, L.P.
TO RYE SELECT BROAD MARKET XL FUND L.P.**

Column 1	Column 2
<u>Date</u>	<u>Amount</u>
7/3/2007	(1,000,000)
7/3/2007	(350,000)
7/3/2007	(320,000)
7/3/2007	(140,000)
8/1/2007	(9,800,000)
8/1/2007	(6,200,000)
8/1/2007	(2,850,000)
8/1/2007	(300,000)
8/1/2007	(250,000)
8/7/2007	(652,691)
8/7/2007	(130,538)
8/7/2007	(130,538)
1/2/2008	(1,500,000)
1/3/2008	(1,500,000)
2/1/2008	(190,000)
3/3/2008	(200,000)
3/26/2008	(100,000,000)
3/26/2008	(100,000,000)
4/4/2008	(2,363)
4/7/2008	(55,962)
4/7/2008	(4,319)
5/20/2008	(450,329)
6/2/2008	(40,000,000)
6/2/2008	(370,000)
6/17/2008	(490,672)
7/1/2008	(74,000)
7/22/2008	(1,351,888)
7/22/2008	(1,017,835)
7/22/2008	(367,066)
8/1/2008	(10,000,000)
9/2/2008	(150,000)
9/18/2008	(697,456)
10/2/2008	(1,000,000)
10/2/2008	(430,000)
10/23/2008	(3,341,980)
11/3/2008	(2,000,000)
11/4/2008	(2,000,000)
11/24/2008	(2,100,737)
11/24/2008	(1,054,392)
Total:	\$ (292,472,765)

BLMIS Account Name	BLMIS Account Number
RYE SELECT BROAD MARKET PORTFOLIO LIMITED	1FR080

Column 1	Column 2		Column 3	Column 4	Column 5	Column 6	Column 7	Column 8	Column 9	Column 10	Column 11
Date	Transaction Description		<u>Transaction Amount</u> <u>Reported in</u>	<u>Cash Deposits</u>	<u>Cash</u> <u>Withdrawals</u>	<u>Transfers of</u> <u>Principal In</u>	<u>Transfers of</u> <u>Principal Out</u>	<u>Balance of Principal</u>	<u>Preference</u> <u>Period Initial</u> <u>Transfers</u>	<u>Two Year</u> <u>Initial</u> <u>Transfers</u>	<u>Six Year</u> <u>Initial</u> <u>Transfers</u>
			<u>Customer Statement</u>								
9/4/2001	CHECK WIRE		5,000,000	5,000,000	-	-	-	5,000,000	-	-	-
9/4/2001	CHECK WIRE		1,240,000	1,240,000	-	-	-	6,240,000	-	-	-
9/4/2001	CHECK WIRE		1,252,000	1,252,000	-	-	-	7,492,000	-	-	-
9/4/2001	CHECK WIRE		1,240,000	1,240,000	-	-	-	8,732,000	-	-	-
9/4/2001	TRANS FROM 1FR01030 (1FR010)		4,000,000	-	-	4,000,000	-	12,732,000	-	-	-
10/4/2001	CHECK WIRE		6,000,000	6,000,000	-	-	-	18,732,000	-	-	-
10/15/2001	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(33)	-	-	(33)	-	-	18,731,967	-	-	-
11/19/2001	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(6)	-	-	(6)	-	-	18,731,961	-	-	-
12/10/2001	CHECK WIRE		5,000,000	5,000,000	-	-	-	23,731,961	-	-	-
12/31/2001	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(12)	-	-	(12)	-	-	23,731,949	-	-	-
1/2/2002	TRANS FROM 1FR01030 (1FR010)		61,000,000	-	-	61,000,000	-	84,731,949	-	-	-
1/7/2002	W/H TAX DIV WMT	(375)	-	-	(375)	-	-	84,731,574	-	-	-
1/8/2002	CHECK WIRE		20,000,000	20,000,000	-	-	-	104,731,574	-	-	-
1/10/2002	CHECK WIRE		27,000,000	27,000,000	-	-	-	131,731,574	-	-	-
1/10/2002	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(1)	-	-	(1)	-	-	131,731,573	-	-	-
1/25/2002	W/H TAX DIV MWD	(225)	-	-	(225)	-	-	131,731,348	-	-	-
2/1/2002	W/H TAX DIV VZ	(916)	-	-	(916)	-	-	131,730,432	-	-	-
2/1/2002	W/H TAX DIV SBC	(758)	-	-	(758)	-	-	131,729,674	-	-	-
2/1/2002	W/H TAX DIV PHA	(152)	-	-	(152)	-	-	131,729,521	-	-	-
2/8/2002	CHECK WIRE		8,000,000	8,000,000	-	-	-	139,729,521	-	-	-
2/11/2002	W/H TAX DIV TXN	(228)	-	-	(228)	-	-	139,729,294	-	-	-
2/15/2002	W/H TAX DIV PG	(3,046)	-	-	(3,046)	-	-	139,726,248	-	-	-
2/21/2002	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(14)	-	-	(14)	-	-	139,726,234	-	-	-
2/21/2002	TRANS FROM 1FR01030 (1FR010)		10,000,000	-	-	10,000,000	-	149,726,234	-	-	-
2/22/2002	W/H TAX DIV C	(5,120)	-	-	(5,120)	-	-	149,721,114	-	-	-
3/1/2002	W/H TAX DIV WFC	(2,778)	-	-	(2,778)	-	-	149,718,336	-	-	-
3/1/2002	W/H TAX DIV INTC	(864)	-	-	(864)	-	-	149,717,472	-	-	-
3/6/2002	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(1)	-	-	(1)	-	-	149,717,471	-	-	-
3/7/2002	W/H TAX DIV PFE	(5,131)	-	-	(5,131)	-	-	149,712,340	-	-	-
3/8/2002	CHECK WIRE		6,000,000	6,000,000	-	-	-	155,712,340	-	-	-
3/11/2002	W/H TAX DIV BUD	(1,104)	-	-	(1,104)	-	-	155,711,236	-	-	-
3/11/2002	W/H TAX DIV XOM	(9,926)	-	-	(9,926)	-	-	155,701,309	-	-	-
3/11/2002	W/H TAX DIV IBM	(1,496)	-	-	(1,496)	-	-	155,699,813	-	-	-
3/12/2002	W/H TAX DIV JNJ	(2,144)	-	-	(2,144)	-	-	155,697,669	-	-	-
3/14/2002	W/H TAX DIV DD	(2,244)	-	-	(2,244)	-	-	155,695,425	-	-	-
3/15/2002	W/H TAX DIV AIG	(442)	-	-	(442)	-	-	155,694,984	-	-	-
3/22/2002	W/H TAX DIV BAC	(3,855)	-	-	(3,855)	-	-	155,691,129	-	-	-
3/28/2002	W/H TAX DIV HD	(1,081)	-	-	(1,081)	-	-	155,690,048	-	-	-
4/1/2002	W/H TAX DIV KO	(4,695)	-	-	(4,695)	-	-	155,685,353	-	-	-
4/1/2002	W/H TAX DIV ONE	(1,265)	-	-	(1,265)	-	-	155,684,089	-	-	-
4/1/2002	W/H TAX DIV MRK	(7,526)	-	-	(7,526)	-	-	155,676,563	-	-	-
4/1/2002	W/H TAX DIV PEP	(2,347)	-	-	(2,347)	-	-	155,674,215	-	-	-
4/3/2002	CHECK WIRE		10,000,000	10,000,000	-	-	-	165,674,215	-	-	-
4/10/2002	W/H TAX DIV MO	(11,736)	-	-	(11,736)	-	-	165,662,479	-	-	-
4/18/2002	W/H TAX DIV WMT	(3,139)	-	-	(3,139)	-	-	165,659,340	-	-	-
4/23/2002	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(2)	-	-	(2)	-	-	165,659,338	-	-	-
4/25/2002	W/H TAX DIV GE	(7,337)	-	-	(7,337)	-	-	165,652,000	-	-	-
4/26/2002	W/H TAX DIV MDT	(652)	-	-	(652)	-	-	165,651,349	-	-	-
4/26/2002	W/H TAX DIV MWD	(2,366)	-	-	(2,366)	-	-	165,648,982	-	-	-
4/30/2002	W/H TAX DIV JPM	(6,330)	-	-	(6,330)	-	-	165,642,653	-	-	-
5/1/2002	W/H TAX DIV TYC	(237)	-	-	(237)	-	-	165,642,416	-	-	-
5/1/2002	W/H TAX DIV SBC	(8,555)	-	-	(8,555)	-	-	165,633,861	-	-	-
5/1/2002	W/H TAX DIV T	(1,244)	-	-	(1,244)	-	-	165,632,617	-	-	-
5/1/2002	W/H TAX DIV VZ	(9,883)	-	-	(9,883)	-	-	165,622,733	-	-	-
5/1/2002	W/H TAX DIV PHA	(1,639)	-	-	(1,639)	-	-	165,621,094	-	-	-
5/1/2002	W/H TAX DIV BMY	(5,115)	-	-	(5,115)	-	-	165,615,979	-	-	-
5/10/2002	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(4)	-	-	(4)	-	-	165,615,975	-	-	-
5/15/2002	W/H TAX DIV PG	(2,438)	-	-	(2,438)	-	-	165,613,537	-	-	-
5/24/2002	W/H TAX DIV C	(5,313)	-	-	(5,313)	-	-	165,608,224	-	-	-
6/3/2002	W/H TAX DIV WFC	(5,494)	-	-	(5,494)	-	-	165,602,730	-	-	-
6/3/2002	W/H TAX DIV INTC	(754)	-	-	(754)	-	-	165,601,977	-	-	-
6/5/2002	CHECK WIRE		11,000,000	11,000,000	-	-	-	176,601,977	-	-	-
6/6/2002	W/H TAX DIV PFE	(9,566)	-	-	(9,566)	-	-	176,592,410	-	-	-
6/10/2002	W/H TAX DIV XOM	(18,276)	-	-	(18,276)	-	-	176,574,134	-	-	-
6/10/2002	W/H TAX DIV BUD	(1,348)	-	-	(1,348)	-	-	176,572,786	-	-	-
6/10/2002	W/H TAX DIV IBM	(3,057)	-	-	(3,057)	-	-	176,569,730	-	-	-
6/11/2002	W/H TAX DIV JNJ	(2,624)	-	-	(2,624)	-	-	176,567,106	-	-	-
6/12/2002	W/H TAX DIV DD	(3,044)	-	-	(3,044)	-	-	176,564,062	-	-	-
6/25/2002	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(3)	-	-	(3)	-	-	176,564,058	-	-	-
7/1/2002	TRANS FROM 1FR01030 (1FR010)		9,490,000	-	-	9,490,000	-	186,054,058	-	-	-

Proposed Second Amended Complaint Pg 95 of 137

Column 1	Column 2	Column 3	Column 4	Column 5	Column 6	Column 7	Column 8	Column 9	Column 10	Column 11
<u>Date</u>	<u>Transaction Description</u>	<u>Transaction Amount Reported in Customer Statement</u>	<u>Cash Deposits</u>	<u>Cash Withdrawals</u>	<u>Transfers of Principal In</u>	<u>Transfers of Principal Out</u>	<u>Balance of Principal</u>	<u>Preference Period Initial Transfers</u>	<u>Two Year Initial Transfers</u>	<u>Six Year Initial Transfers</u>
7/5/2002	CHECK WIRE	6,000,000	6,000,000	-	-	-	192,054,058	-	-	-
7/10/2002	W/H TAX DIV MO	(2,351)	-	(2,351)	-	-	192,051,707	-	-	-
7/15/2002	W/H TAX DIV USB	(758)	-	(758)	-	-	192,050,950	-	-	-
7/19/2002	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(10)	-	(10)	-	-	192,050,940	-	-	-
7/25/2002	W/H TAX DIV GE	(3,618)	-	(3,618)	-	-	192,047,322	-	-	-
7/26/2002	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(2)	-	(2)	-	-	192,047,321	-	-	-
7/26/2002	W/H TAX DIV MDT	(148)	-	(148)	-	-	192,047,173	-	-	-
7/26/2002	W/H TAX DIV MWD	(505)	-	(505)	-	-	192,046,668	-	-	-
7/31/2002	W/H TAX DIV JPM	(1,378)	-	(1,378)	-	-	192,045,290	-	-	-
8/1/2002	W/H TAX DIV PHA	(342)	-	(342)	-	-	192,044,948	-	-	-
8/1/2002	W/H TAX DIV SBC	(1,779)	-	(1,779)	-	-	192,043,169	-	-	-
8/1/2002	W/H TAX DIV VZ	(2,081)	-	(2,081)	-	-	192,041,088	-	-	-
8/1/2002	W/H TAX DIV BMY	(1,088)	-	(1,088)	-	-	192,040,000	-	-	-
8/1/2002	W/H TAX DIV T	(285)	-	(285)	-	-	192,039,715	-	-	-
8/9/2002	W/H TAX DIV AXP	(203)	-	(203)	-	-	192,039,513	-	-	-
8/19/2002	W/H TAX DIV MON	(3)	-	(3)	-	-	192,039,510	-	-	-
8/19/2002	W/H TAX DIV TXN	(625)	-	(625)	-	-	192,038,885	-	-	-
8/23/2002	W/H TAX DIV C	(16,279)	-	(16,279)	-	-	192,022,606	-	-	-
8/26/2002	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(7)	-	(7)	-	-	192,022,599	-	-	-
9/3/2002	W/H TAX DIV INTC	(2,290)	-	(2,290)	-	-	192,020,309	-	-	-
9/3/2002	W/H TAX DIV WFC	(8,230)	-	(8,230)	-	-	192,012,079	-	-	-
9/5/2002	W/H TAX DIV G	(2,866)	-	(2,866)	-	-	192,009,213	-	-	-
9/5/2002	W/H TAX DIV PFE	(14,018)	-	(14,018)	-	-	191,995,195	-	-	-
9/6/2002	W/H TAX DIV BA	(2,407)	-	(2,407)	-	-	191,992,787	-	-	-
9/9/2002	CHECK WIRE	10,500,000	10,500,000	-	-	-	202,492,787	-	-	-
9/9/2002	W/H TAX DIV BUD	(2,866)	-	(2,866)	-	-	202,489,921	-	-	-
9/10/2002	W/H TAX DIV IBM	(4,329)	-	(4,329)	-	-	202,485,593	-	-	-
9/10/2002	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(14)	-	(14)	-	-	202,485,579	-	-	-
9/10/2002	W/H TAX DIV JNJ	(3,422)	-	(3,422)	-	-	202,482,157	-	-	-
9/10/2002	W/H TAX DIV XOM	(26,490)	-	(26,490)	-	-	202,455,668	-	-	-
9/12/2002	W/H TAX DIV DD	(5,850)	-	(5,850)	-	-	202,449,818	-	-	-
10/1/2002	CHECK WIRE	(10,000,000)	-	(10,000,000)	-	-	192,449,818	-	-	-
10/17/2002	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(45)	-	(45)	-	-	192,449,773	-	-	-
11/15/2002	W/H TAX DIV PG	(3,389)	-	(3,389)	-	-	192,446,384	-	-	-
11/15/2002	W/H TAX DIV CL	(977)	-	(977)	-	-	192,445,407	-	-	-
11/18/2002	W/H TAX DIV TXN	(347)	-	(347)	-	-	192,445,061	-	-	-
11/22/2002	W/H TAX DIV C	(8,642)	-	(8,642)	-	-	192,436,418	-	-	-
11/25/2002	W/H TAX DIV GS	(543)	-	(543)	-	-	192,435,876	-	-	-
11/27/2002	W/H TAX DIV MER	(1,353)	-	(1,353)	-	-	192,434,523	-	-	-
1/6/2003	W/H TAX DIV UTX	(787)	-	* [1]	-	-	192,434,523	-	-	-
1/6/2003	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(16)	-	* [1]	-	-	192,434,523	-	-	-
1/6/2003	W/H TAX DIV BUD	(1,642)	-	* [1]	-	-	192,434,523	-	-	-
1/6/2003	W/H TAX DIV IBM	(2,448)	-	* [1]	-	-	192,434,523	-	-	-
1/6/2003	W/H TAX DIV PFE	(5,510)	-	* [1]	-	-	192,434,523	-	-	-
1/6/2003	W/H TAX DIV HCA	(109)	-	* [1]	-	-	192,434,523	-	-	-
1/6/2003	W/H TAX DIV DD	(2,403)	-	* [1]	-	-	192,434,523	-	-	-
1/6/2003	W/H TAX DIV XOM	(14,970)	-	* [1]	-	-	192,434,523	-	-	-
1/6/2003	W/H TAX DIV BA	(983)	-	* [1]	-	-	192,434,523	-	-	-
1/6/2003	W/H TAX DIV INTC	(1,291)	-	* [1]	-	-	192,434,523	-	-	-
1/6/2003	W/H TAX DIV G	(1,662)	-	* [1]	-	-	192,434,523	-	-	-
1/6/2003	W/H TAX DIV WFC	(4,637)	-	* [1]	-	-	192,434,523	-	-	-
1/6/2003	W/H TAX DIV JNJ	(1,585)	-	* [1]	-	-	192,434,523	-	-	-
1/10/2003	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(4)	-	* [1]	-	-	192,434,523	-	-	-
1/31/2003	W/H TAX DIV MWD	(2,104)	-	* [1]	-	-	192,434,523	-	-	-
2/3/2003	W/H TAX DIV SBC	(7,616)	-	* [1]	-	-	192,434,523	-	-	-
2/3/2003	W/H TAX DIV VZ	(8,952)	-	* [1]	-	-	192,434,523	-	-	-
2/3/2003	W/H TAX DIV PHA	(2,630)	-	* [1]	-	-	192,434,523	-	-	-
2/10/2003	W/H TAX DIV TXN	(554)	-	* [1]	-	-	192,434,523	-	-	-
2/14/2003	W/H TAX DIV PFE	(13,973)	-	* [1]	-	-	192,434,523	-	-	-
2/14/2003	W/H TAX DIV PG	(7,988)	-	* [1]	-	-	192,434,523	-	-	-
2/14/2003	W/H TAX DIV CL	(1,503)	-	* [1]	-	-	192,434,523	-	-	-
2/27/2003	W/H TAX DIV GS	(835)	-	* [1]	-	-	192,434,523	-	-	-
2/28/2003	W/H TAX DIV MER	(2,065)	-	* [1]	-	-	192,434,523	-	-	-
2/28/2003	W/H TAX DIV C	(15,664)	-	* [1]	-	-	192,434,523	-	-	-

Column 1	Column 2	Column 3	Column 4	Column 5	Column 6	Column 7	Column 8	Column 9	Column 10	Column 11
Date	Transaction Description	<u>Transaction Amount Reported in Customer Statement</u>	<u>Cash Deposits</u>	<u>Cash Withdrawals</u>	<u>Transfers of Principal In</u>	<u>Transfers of Principal Out</u>	<u>Balance of Principal</u>	<u>Preference Period Initial Transfers</u>	<u>Two Year Initial Transfers</u>	<u>Six Year Initial Transfers</u>
3/3/2003	W/H TAX DIV INTC	(2,017)	-	* [1]	-	-	192,434,523	-	-	-
3/3/2003	W/H TAX DIV WFC	(7,718)	-	* [1]	-	-	192,434,523	-	-	-
3/4/2003	CHECK WIRE	5,000,000	5,000,000	-	-	-	197,434,523	-	-	-
3/5/2003	W/H 1/31/03G	(2,597)	-	* [1]	-	-	197,434,523	-	-	-
3/7/2003	W/H TAX DIV BA	(2,129)	-	* [1]	-	-	197,434,523	-	-	-
3/7/2003	W/H TAX DIV MSFT	(10,158)	-	* [1]	-	-	197,434,523	-	-	-
3/10/2003	W/H TAX DIV UTX	(1,705)	-	* [1]	-	-	197,434,523	-	-	-
3/10/2003	W/H TAX DIV XOM	(23,434)	-	* [1]	-	-	197,434,523	-	-	-
3/10/2003	W/H TAX DIV BUD	(2,442)	-	* [1]	-	-	197,434,523	-	-	-
3/10/2003	W/H TAX DIV IBM	(3,815)	-	* [1]	-	-	197,434,523	-	-	-
3/11/2003	W/H TAX DIV JNJ	(9,189)	-	* [1]	-	-	197,434,523	-	-	-
3/12/2003	W/H TAX DIV MMM	(2,866)	-	* [1]	-	-	197,434,523	-	-	-
3/14/2003	W/H TAX DIV DD	(5,358)	-	* [1]	-	-	197,434,523	-	-	-
3/17/2003	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(44)	-	* [1]	-	-	197,434,523	-	-	-
4/7/2003	W/H TAX DIV WMT	(6,905)	-	* [1]	-	-	197,434,523	-	-	-
4/9/2003	W/H TAX DIV HPQ	(4,354)	-	* [1]	-	-	197,434,523	-	-	-
4/15/2003	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(40)	-	* [1]	-	-	197,434,523	-	-	-
5/9/2003	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(3)	-	* [1]	-	-	197,434,523	-	-	-
5/19/2003	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(4)	-	* [1]	-	-	197,434,523	-	-	-
5/28/2003	W/H TAX DIV MER	(1,700)	-	* [1]	-	-	197,434,523	-	-	-
5/30/2003	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(1)	-	* [1]	-	-	197,434,523	-	-	-
6/2/2003	W/H TAX DIV WFC	(6,376)	-	* [1]	-	-	197,434,523	-	-	-
6/2/2003	W/H TAX DIV INTC	(920)	-	* [1]	-	-	197,434,523	-	-	-
6/5/2003	W/H TAX DIV PFE	(15,267)	-	* [1]	-	-	197,434,523	-	-	-
6/9/2003	CHECK WIRE	10,000,000	10,000,000	-	-	-	207,434,523	-	-	-
6/9/2003	W/H TAX DIV BUD	(2,072)	-	* [1]	-	-	207,434,523	-	-	-
6/10/2003	W/H TAX DIV XOM	(21,390)	-	* [1]	-	-	207,434,523	-	-	-
6/10/2003	W/H TAX DIV IBM	(3,401)	-	* [1]	-	-	207,434,523	-	-	-
6/10/2003	W/H TAX DIV UTX	(1,594)	-	* [1]	-	-	207,434,523	-	-	-
6/10/2003	W/H TAX DIV JNJ	(9,069)	-	* [1]	-	-	207,434,523	-	-	-
6/12/2003	W/H TAX DIV MMM	(3,117)	-	* [1]	-	-	207,434,523	-	-	-
6/12/2003	W/H TAX DIV DD	(4,546)	-	* [1]	-	-	207,434,523	-	-	-
6/20/2003	W/H TAX DIV AIG	(1,914)	-	* [1]	-	-	207,434,523	-	-	-
6/25/2003	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(5)	-	* [1]	-	-	207,434,523	-	-	-
6/26/2003	W/H TAX DIV HD	(2,186)	-	* [1]	-	-	207,434,523	-	-	-
6/27/2003	W/H TAX DIV BAC	(14,936)	-	* [1]	-	-	207,434,523	-	-	-
6/30/2003	W/H TAX DIV PEP	(4,320)	-	* [1]	-	-	207,434,523	-	-	-
7/1/2003	W/H TAX DIV MRK	(12,513)	-	* [1]	-	-	207,434,523	-	-	-
7/1/2003	W/H TAX DIV ONE	(3,870)	-	* [1]	-	-	207,434,523	-	-	-
7/1/2003	W/H TAX DIV ALL	(2,173)	-	* [1]	-	-	207,434,523	-	-	-
7/1/2003	W/H TAX DIV KO	(8,589)	-	* [1]	-	-	207,434,523	-	-	-
7/3/2003	W/H TAX DIV SLB	(1,328)	-	* [1]	-	-	207,434,523	-	-	-
7/7/2003	CHECK WIRE	12,000,000	12,000,000	-	-	-	219,434,523	-	-	-
7/7/2003	W/H TAX DIV WMT	(2,896)	-	* [1]	-	-	219,434,523	-	-	-
7/8/2003	W/H TAX DIV MO	(20,722)	-	* [1]	-	-	219,434,523	-	-	-
7/9/2003	W/H TAX DIV HPQ	(3,828)	-	* [1]	-	-	219,434,523	-	-	-
7/10/2003	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(3)	-	* [1]	-	-	219,434,523	-	-	-
7/21/2003	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(1)	-	* [1]	-	-	219,434,523	-	-	-
7/31/2003	W/H TAX DIV MWD	(3,845)	-	* [1]	-	-	219,434,523	-	-	-
8/1/2003	W/H TAX DIV SBC	(19,184)	-	* [1]	-	-	219,434,523	-	-	-
8/1/2003	W/H TAX DIV VZ	(16,091)	-	* [1]	-	-	219,434,523	-	-	-
8/15/2003	W/H TAX DIV PG	(8,875)	-	* [1]	-	-	219,434,523	-	-	-
8/15/2003	W/H TAX DIV CL	(2,006)	-	* [1]	-	-	219,434,523	-	-	-
8/18/2003	W/H TAX DIV TXN	(554)	-	* [1]	-	-	219,434,523	-	-	-
8/22/2003	W/H TAX DIV C	(27,467)	-	* [1]	-	-	219,434,523	-	-	-
8/27/2003	W/H TAX DIV MER	(2,229)	-	* [1]	-	-	219,434,523	-	-	-
8/28/2003	W/H TAX DIV GS	(1,742)	-	* [1]	-	-	219,434,523	-	-	-

Column 1	Column 2	Column 3	Column 4	Column 5	Column 6	Column 7	Column 8	Column 9	Column 10	Column 11
Date	Transaction Description	<u>Transaction Amount</u> <u>Reported in</u> <u>Customer Statement</u>	<u>Cash Deposits</u>	<u>Cash</u> <u>Withdrawals</u>	<u>Transfers of</u> <u>Principal In</u>	<u>Transfers of</u> <u>Principal Out</u>	<u>Balance of Principal</u>	<u>Preference</u> <u>Period Initial</u> <u>Transfers</u>	<u>Two Year</u> <u>Initial</u> <u>Transfers</u>	<u>Six Year</u> <u>Initial</u> <u>Transfers</u>
9/2/2003	W/H TAX DIV WFC	(11,285)	-	* ^[1]	-	-	219,434,523	-	-	-
9/2/2003	W/H TAX DIV INTC	(1,986)	-	* ^[1]	-	-	219,434,523	-	-	-
9/4/2003	CHECK WIRE	18,000,000	18,000,000	-	-	-	237,434,523	-	-	-
9/4/2003	W/H TAX DIV PFE	(11,073)	-	* ^[1]	-	-	237,434,523	-	-	-
9/5/2003	W/H TAX DIV BA	(1,322)	-	* ^[1]	-	-	237,434,523	-	-	-
9/5/2003	W/H TAX DIV G	(2,490)	-	* ^[1]	-	-	237,434,523	-	-	-
9/5/2003	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(15)	-	* ^[1]	-	-	237,434,523	-	-	-
9/9/2003	W/H TAX DIV BUD	(2,759)	-	* ^[1]	-	-	237,434,523	-	-	-
9/10/2003	W/H TAX DIV IBM	(4,235)	-	* ^[1]	-	-	237,434,523	-	-	-
9/10/2003	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(0)	-	* ^[1]	-	-	237,434,523	-	-	-
9/10/2003	W/H TAX DIV XOM	(25,341)	-	* ^[1]	-	-	237,434,523	-	-	-
9/12/2003	W/H TAX DIV DD	(3,326)	-	* ^[1]	-	-	237,434,523	-	-	-
9/19/2003	W/H TAX DIV AIG	(911)	-	* ^[1]	-	-	237,434,523	-	-	-
9/23/2003	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(7)	-	* ^[1]	-	-	237,434,523	-	-	-
9/26/2003	W/H TAX DIV BAC	(6,573)	-	* ^[1]	-	-	237,434,523	-	-	-
9/30/2003	W/H TAX DIV PEP	(3,559)	-	* ^[1]	-	-	237,434,523	-	-	-
10/1/2003	W/H TAX DIV VIA.B	(985)	-	* ^[1]	-	-	237,434,523	-	-	-
10/1/2003	W/H TAX DIV MRK	(4,471)	-	* ^[1]	-	-	237,434,523	-	-	-
10/1/2003	W/H TAX DIV KO	(7,060)	-	* ^[1]	-	-	237,434,523	-	-	-
10/1/2003	W/H TAX DIV ONE	(3,804)	-	* ^[1]	-	-	237,434,523	-	-	-
10/2/2003	CHECK WIRE	7,000,000	7,000,000	-	-	-	244,434,523	-	-	-
10/8/2003	W/H TAX DIV HPQ	(3,184)	-	* ^[1]	-	-	244,434,523	-	-	-
10/9/2003	W/H TAX DIV MO	(18,308)	-	* ^[1]	-	-	244,434,523	-	-	-
10/14/2003	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(9)	-	* ^[1]	-	-	244,434,523	-	-	-
10/31/2003	W/H TAX DIV MWD	(2,961)	-	* ^[1]	-	-	244,434,523	-	-	-
11/3/2003	W/H TAX DIV SBC	(3,969)	-	* ^[1]	-	-	244,434,523	-	-	-
11/3/2003	W/H TAX DIV SBC	(11,213)	-	* ^[1]	-	-	244,434,523	-	-	-
11/3/2003	W/H TAX DIV VZ	(12,804)	-	* ^[1]	-	-	244,434,523	-	-	-
11/5/2003	CHECK WIRE	8,000,000	8,000,000	-	-	-	252,434,523	-	-	-
11/7/2003	W/H TAX DIV MSFT	(32,151)	-	* ^[1]	-	-	252,434,523	-	-	-
11/14/2003	W/H TAX DIV PG	(10,826)	-	* ^[1]	-	-	252,434,523	-	-	-
11/17/2003	W/H TAX DIV TXN	(693)	-	* ^[1]	-	-	252,434,523	-	-	-
11/24/2003	W/H TAX DIV GS	(2,076)	-	* ^[1]	-	-	252,434,523	-	-	-
11/25/2003	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(17)	-	* ^[1]	-	-	252,434,523	-	-	-
11/26/2003	W/H TAX DIV MER	(2,829)	-	* ^[1]	-	-	252,434,523	-	-	-
11/26/2003	W/H TAX DIV C	(33,529)	-	* ^[1]	-	-	252,434,523	-	-	-
12/1/2003	W/H TAX DIV WFC	(14,200)	-	* ^[1]	-	-	252,434,523	-	-	-
12/1/2003	W/H TAX DIV INTC	(2,466)	-	* ^[1]	-	-	252,434,523	-	-	-
12/1/2003	W/H TAX DIV MCD	(9,300)	-	* ^[1]	-	-	252,434,523	-	-	-
12/2/2003	CHECK WIRE	8,000,000	8,000,000	-	-	-	260,434,523	-	-	-
12/4/2003	W/H TAX DIV PFE	(21,594)	-	* ^[1]	-	-	260,434,523	-	-	-
12/5/2003	W/H TAX DIV G	(2,969)	-	* ^[1]	-	-	260,434,523	-	-	-
12/9/2003	W/H TAX DIV BUD	(3,288)	-	* ^[1]	-	-	260,434,523	-	-	-
12/9/2003	W/H TAX DIV JNJ	(13,154)	-	* ^[1]	-	-	260,434,523	-	-	-
12/10/2003	W/H TAX DIV UTX	(2,906)	-	* ^[1]	-	-	260,434,523	-	-	-
12/10/2003	W/H TAX DIV XOM	(30,860)	-	* ^[1]	-	-	260,434,523	-	-	-
12/10/2003	W/H TAX DIV IBM	(5,049)	-	* ^[1]	-	-	260,434,523	-	-	-
12/12/2003	W/H TAX DIV MMM	(2,621)	-	* ^[1]	-	-	260,434,523	-	-	-
12/15/2003	W/H TAX DIV DD	(6,394)	-	* ^[1]	-	-	260,434,523	-	-	-
12/16/2003	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(5)	-	* ^[1]	-	-	260,434,523	-	-	-
12/31/2003	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(1)	-	* ^[1]	-	-	260,434,523	-	-	-
1/2/2004	W/H TAX DIV ONE	(1,108)	-	* ^[1]	-	-	260,434,523	-	-	-
1/2/2004	W/H TAX DIV PEP	(1,123)	-	* ^[1]	-	-	260,434,523	-	-	-
1/5/2004	W/H TAX DIV WMT	(1,595)	-	* ^[1]	-	-	260,434,523	-	-	-
1/6/2004	CHECK WIRE	15,000,000	15,000,000	-	-	-	275,434,523	-	-	-
1/6/2004	W/H TAX DIV DIS	(1,784)	-	* ^[1]	-	-	275,434,523	-	-	-
1/7/2004	W/H TAX DIV HPQ	(1,005)	-	* ^[1]	-	-	275,434,523	-	-	-

Column 1	Column 2	Column 3	Column 4	Column 5	Column 6	Column 7	Column 8	Column 9	Column 10	Column 11
Date	Transaction Description	<u>Transaction Amount Reported in Customer Statement</u>	<u>Cash Deposits</u>	<u>Cash Withdrawals</u>	<u>Transfers of Principal In</u>	<u>Transfers of Principal Out</u>	<u>Balance of Principal</u>	<u>Preference Period Initial Transfers</u>	<u>Two Year Initial Transfers</u>	<u>Six Year Initial Transfers</u>
1/8/2004	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(1)	-	* ^[1]	-	-	275,434,523	-	-	-
1/9/2004	W/H TAX DIV MO	(5,776)	-	* ^[1]	-	-	275,434,523	-	-	-
1/15/2004	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(1)	-	* ^[1]	-	-	275,434,523	-	-	-
1/30/2004	W/H TAX DIV MWD	(1,879)	-	* ^[1]	-	-	275,434,523	-	-	-
2/2/2004	W/H TAX DIV VZ	(7,476)	-	* ^[1]	-	-	275,434,523	-	-	-
2/2/2004	W/H TAX DIV SBC	(7,243)	-	* ^[1]	-	-	275,434,523	-	-	-
2/17/2004	W/H TAX DIV PG	(11,898)	-	* ^[1]	-	-	275,434,523	-	-	-
2/26/2004	W/H TAX DIV GS	(2,179)	-	* ^[1]	-	-	275,434,523	-	-	-
2/27/2004	W/H TAX DIV MER	(3,068)	-	* ^[1]	-	-	275,434,523	-	-	-
2/27/2004	W/H TAX DIV C	(40,445)	-	* ^[1]	-	-	275,434,523	-	-	-
3/1/2004	W/H TAX DIV WFC	(14,905)	-	* ^[1]	-	-	275,434,523	-	-	-
3/1/2004	W/H TAX DIV INTC	(5,070)	-	* ^[1]	-	-	275,434,523	-	-	-
3/4/2004	CHECK WIRE	20,000,000	20,000,000	-	-	-	295,434,523	-	-	-
3/5/2004	W/H TAX DIV G	(3,116)	-	* ^[1]	-	-	295,434,523	-	-	-
3/5/2004	W/H TAX DIV BA	(2,667)	-	* ^[1]	-	-	295,434,523	-	-	-
3/5/2004	W/H TAX DIV PFE	(25,279)	-	* ^[1]	-	-	295,434,523	-	-	-
3/9/2004	W/H TAX DIV BUD	(3,452)	-	* ^[1]	-	-	295,434,523	-	-	-
3/9/2004	W/H TAX DIV JNJ	(13,951)	-	* ^[1]	-	-	295,434,523	-	-	-
3/10/2004	W/H TAX DIV IBM	(5,300)	-	* ^[1]	-	-	295,434,523	-	-	-
3/10/2004	W/H TAX DIV XOM	(32,380)	-	* ^[1]	-	-	295,434,523	-	-	-
3/10/2004	W/H TAX DIV UTX	(1,922)	-	* ^[1]	-	-	295,434,523	-	-	-
3/12/2004	W/H TAX DIV MMM	(3,558)	-	* ^[1]	-	-	295,434,523	-	-	-
3/15/2004	W/H TAX DIV DD	(6,712)	-	* ^[1]	-	-	295,434,523	-	-	-
3/22/2004	CHECK WIRE	(13,000,000)	-	(13,000,000)	-	-	282,434,523	-	-	(13,000,000)
4/6/2004	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(60)	-	* ^[1]	-	-	282,434,523	-	-	-
4/8/2004	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(0)	-	* ^[1]	-	-	282,434,523	-	-	-
4/30/2004	W/H TAX DIV MWD	(4,295)	-	* ^[1]	-	-	282,434,523	-	-	-
4/30/2004	W/H TAX DIV JPM	(3,298)	-	* ^[1]	-	-	282,434,523	-	-	-
5/3/2004	W/H TAX DIV SBC	(16,269)	-	* ^[1]	-	-	282,434,523	-	-	-
5/3/2004	W/H TAX DIV VZ	(16,535)	-	* ^[1]	-	-	282,434,523	-	-	-
5/7/2004	CHECK WIRE	8,000,000	8,000,000	-	-	-	290,434,523	-	-	-
5/14/2004	W/H TAX DIV PG	(12,646)	-	* ^[1]	-	-	290,434,523	-	-	-
5/17/2004	W/H TAX DIV TXN	(737)	-	* ^[1]	-	-	290,434,523	-	-	-
5/26/2004	W/H TAX DIV MER	(3,180)	-	* ^[1]	-	-	290,434,523	-	-	-
5/27/2004	W/H TAX DIV GS	(2,258)	-	* ^[1]	-	-	290,434,523	-	-	-
5/28/2004	W/H TAX DIV C	(41,190)	-	* ^[1]	-	-	290,434,523	-	-	-
6/1/2004	W/H TAX DIV WFC	(15,446)	-	* ^[1]	-	-	290,434,523	-	-	-
6/1/2004	W/H TAX DIV INTC	(5,146)	-	* ^[1]	-	-	290,434,523	-	-	-
6/4/2004	W/H TAX DIV G	(3,229)	-	* ^[1]	-	-	290,434,523	-	-	-
6/4/2004	W/H TAX DIV PFE	(25,727)	-	* ^[1]	-	-	290,434,523	-	-	-
6/7/2004	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(10)	-	* ^[1]	-	-	290,434,523	-	-	-
6/7/2004	W/H TAX DIV WMT	(7,585)	-	* ^[1]	-	-	290,434,523	-	-	-
6/8/2004	W/H TAX DIV JNJ	(16,871)	-	* ^[1]	-	-	290,434,523	-	-	-
6/9/2004	W/H TAX DIV BUD	(3,577)	-	* ^[1]	-	-	290,434,523	-	-	-
6/10/2004	W/H TAX DIV UTX	(2,580)	-	* ^[1]	-	-	290,434,523	-	-	-
6/10/2004	W/H TAX DIV XOM	(35,120)	-	* ^[1]	-	-	290,434,523	-	-	-
6/10/2004	W/H TAX DIV IBM	(6,179)	-	* ^[1]	-	-	290,434,523	-	-	-
6/11/2004	W/H TAX DIV BA	(2,211)	-	* ^[1]	-	-	290,434,523	-	-	-
6/14/2004	W/H TAX DIV DD	(6,955)	-	* ^[1]	-	-	290,434,523	-	-	-
6/14/2004	W/H TAX DIV MMM	(3,980)	-	* ^[1]	-	-	290,434,523	-	-	-
6/18/2004	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(1)	-	* ^[1]	-	-	290,434,523	-	-	-
6/24/2004	CHECK WIRE	8,000,000	8,000,000	-	-	-	298,434,523	-	-	-
6/24/2004	W/H TAX DIV HD	(4,044)	-	* ^[1]	-	-	298,434,523	-	-	-
6/30/2004	W/H TAX DIV PEP	(8,317)	-	* ^[1]	-	-	298,434,523	-	-	-
7/1/2004	W/H TAX DIV KO	(12,847)	-	* ^[1]	-	-	298,434,523	-	-	-
7/7/2004	W/H TAX DIV HPQ	(5,177)	-	* ^[1]	-	-	298,434,523	-	-	-
7/9/2004	W/H TAX DIV MO	(29,313)	-	* ^[1]	-	-	298,434,523	-	-	-

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Date	Transaction Description	<u>Transaction Amount Reported in Customer Statement</u>	<u>Cash Deposits</u>	<u>Cash Withdrawals</u>	<u>Transfers of Principal In</u>	<u>Transfers of Principal Out</u>	<u>Balance of Principal</u>	<u>Preference Period Initial Transfers</u>	<u>Two Year Initial Transfers</u>	<u>Six Year Initial Transfers</u>
7/12/2004	CHECK WIRE	15,000,000	15,000,000	-	-	-	313,434,523	-	-	-
7/26/2004	W/H TAX DIV GE	(4,752)	-	* [1]	-	-	313,434,523	-	-	-
8/5/2004	CHECK WIRE	20,000,000	20,000,000	-	-	-	333,434,523	-	-	-
8/18/2004	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(74)	-	* [1]	-	-	333,434,523	-	-	-
8/23/2004	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(1)	-	* [1]	-	-	333,434,523	-	-	-
9/7/2004	W/H TAX DIV WMT	(10,375)	-	* [1]	-	-	333,434,523	-	-	-
9/10/2004	W/H TAX DIV UTX	(3,491)	-	* [1]	-	-	333,434,523	-	-	-
9/13/2004	W/H TAX DIV MMM	(5,387)	-	* [1]	-	-	333,434,523	-	-	-
9/14/2004	W/H TAX DIV MSFT	(21,762)	-	* [1]	-	-	333,434,523	-	-	-
9/16/2004	W/H TAX DIV HD	(4,839)	-	* [1]	-	-	333,434,523	-	-	-
9/17/2004	W/H TAX DIV AIG	(4,953)	-	* [1]	-	-	333,434,523	-	-	-
9/24/2004	W/H TAX DIV BAC	(47,140)	-	* [1]	-	-	333,434,523	-	-	-
9/30/2004	W/H TAX DIV PEP	(9,952)	-	* [1]	-	-	333,434,523	-	-	-
10/1/2004	W/H TAX DIV KO	(15,372)	-	* [1]	-	-	333,434,523	-	-	-
10/1/2004	W/H TAX DIV VIA.B	(2,671)	-	* [1]	-	-	333,434,523	-	-	-
10/1/2004	W/H TAX DIV MRK	(21,634)	-	* [1]	-	-	333,434,523	-	-	-
10/4/2004	CHECK WIRE	10,000,000	10,000,000	-	-	-	343,434,523	-	-	-
10/6/2004	W/H TAX DIV HPQ	(6,194)	-	* [1]	-	-	343,434,523	-	-	-
10/12/2004	W/H TAX DIV MO	(38,236)	-	* [1]	-	-	343,434,523	-	-	-
11/2/2004	CHECK WIRE	5,000,000	5,000,000	-	-	-	348,434,523	-	-	-
11/3/2004	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(85)	-	* [1]	-	-	348,434,523	-	-	-
11/4/2004	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(0)	-	* [1]	-	-	348,434,523	-	-	-
11/9/2004	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(1)	-	* [1]	-	-	348,434,523	-	-	-
11/24/2004	W/H TAX DIV MER	(1,996)	-	* [1]	-	-	348,434,523	-	-	-
12/1/2004	W/H TAX DIV WFC	(10,342)	-	* [1]	-	-	348,434,523	-	-	-
12/1/2004	W/H TAX DIV INTC	(3,285)	-	* [1]	-	-	348,434,523	-	-	-
12/3/2004	W/H TAX DIV PFE	(26,608)	-	* [1]	-	-	348,434,523	-	-	-
12/3/2004	W/H TAX DIV BA	(3,336)	-	* [1]	-	-	348,434,523	-	-	-
12/7/2004	W/H TAX DIV JNJ	(6,711)	-	* [1]	-	-	348,434,523	-	-	-
12/10/2004	W/H TAX DIV IBM	(6,339)	-	* [1]	-	-	348,434,523	-	-	-
12/10/2004	W/H TAX DIV XOM	(36,531)	-	* [1]	-	-	348,434,523	-	-	-
12/13/2004	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(57)	-	* [1]	-	-	348,434,523	-	-	-
12/14/2004	W/H TAX DIV DD	(7,136)	-	* [1]	-	-	348,434,523	-	-	-
12/16/2004	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(1)	-	* [1]	-	-	348,434,523	-	-	-
12/31/2004	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(9)	-	* [1]	-	-	348,434,523	-	-	-
1/3/2005	W/H TAX DIV WMT	(3,609)	-	* [1]	-	-	348,434,523	-	-	-
1/5/2005	CHECK WIRE	25,000,000	25,000,000	-	-	-	373,434,523	-	-	-
2/14/2005	W/H TAX DIV TXN	(1,163)	-	* [1]	-	-	373,434,523	-	-	-
2/24/2005	W/H TAX DIV GS	(485)	-	* [1]	-	-	373,434,523	-	-	-
2/25/2005	W/H TAX DIV C	(61,381)	-	* [1]	-	-	373,434,523	-	-	-
2/28/2005	W/H TAX DIV MER	(3,916)	-	* [1]	-	-	373,434,523	-	-	-
3/1/2005	W/H TAX DIV INTC	(13,656)	-	* [1]	-	-	373,434,523	-	-	-
3/1/2005	W/H TAX DIV WFC	(22,320)	-	* [1]	-	-	373,434,523	-	-	-
3/4/2005	W/H TAX DIV G	(4,375)	-	* [1]	-	-	373,434,523	-	-	-
3/4/2005	W/H TAX DIV BA	(5,507)	-	* [1]	-	-	373,434,523	-	-	-
3/7/2005	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(81)	-	* [1]	-	-	373,434,523	-	-	-
3/8/2005	W/H TAX DIV PFE	(38,596)	-	* [1]	-	-	373,434,523	-	-	-
3/8/2005	W/H TAX DIV JNJ	(22,843)	-	* [1]	-	-	373,434,523	-	-	-
3/9/2005	W/H TAX DIV BUD	(5,397)	-	* [1]	-	-	373,434,523	-	-	-
3/10/2005	W/H TAX DIV UTX	(6,461)	-	* [1]	-	-	373,434,523	-	-	-
3/10/2005	W/H TAX DIV XOM	(46,917)	-	* [1]	-	-	373,434,523	-	-	-
3/10/2005	W/H TAX DIV MSFT	(23,397)	-	* [1]	-	-	373,434,523	-	-	-
3/10/2005	W/H TAX DIV IBM	(7,930)	-	* [1]	-	-	373,434,523	-	-	-
3/14/2005	W/H TAX DIV MMM	(9,251)	-	* [1]	-	-	373,434,523	-	-	-
3/14/2005	W/H TAX DIV DD	(9,422)	-	* [1]	-	-	373,434,523	-	-	-
3/18/2005	W/H TAX DIV AIG	(8,872)	-	* [1]	-	-	373,434,523	-	-	-
3/24/2005	W/H TAX DIV HD	(5,874)	-	* [1]	-	-	373,434,523	-	-	-

Proposed Second Amended Complaint Pg 100 of 137

Column 1		Column 2	Column 3	Column 4	Column 5	Column 6	Column 7	Column 8	Column 9	Column 10	Column 11
			<u>Transaction Amount Reported in Customer Statement</u>	<u>Cash Deposits</u>	<u>Cash Withdrawals</u>	<u>Transfers of Principal In</u>	<u>Transfers of Principal Out</u>	<u>Balance of Principal</u>	<u>Preference Period Initial Transfers</u>	<u>Two Year Initial Transfers</u>	<u>Six Year Initial Transfers</u>
Date	Transaction Description										
3/28/2005	W/H TAX DIV BAC		(49,007)	-	* [1]	-	-	373,434,523	-	-	-
3/31/2005	W/H TAX DIV PEP		(10,695)	-	* [1]	-	-	373,434,523	-	-	-
4/1/2005	W/H TAX DIV VIA.B		(3,255)	-	* [1]	-	-	373,434,523	-	-	-
4/1/2005	W/H TAX DIV KO		(14,432)	-	* [1]	-	-	373,434,523	-	-	-
4/1/2005	W/H TAX DIV MRK		(22,320)	-	* [1]	-	-	373,434,523	-	-	-
4/7/2005	W/H TAX DIV HPQ		(3,225)	-	* [1]	-	-	373,434,523	-	-	-
4/11/2005	W/H TAX DIV MO		(32,052)	-	* [1]	-	-	373,434,523	-	-	-
4/13/2005	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX		(39)	-	* [1]	-	-	373,434,523	-	-	-
4/25/2005	W/H TAX DIV GE		(62,591)	-	* [1]	-	-	373,434,523	-	-	-
5/23/2005	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX		(45)	-	* [1]	-	-	373,434,523	-	-	-
6/6/2005	W/H TAX DIV WMT		(4,043)	-	* [1]	-	-	373,434,523	-	-	-
6/10/2005	W/H TAX DIV UTX		(1,923)	-	* [1]	-	-	373,434,523	-	-	-
6/13/2005	W/H TAX DIV MMM		(2,753)	-	* [1]	-	-	373,434,523	-	-	-
6/17/2005	W/H TAX DIV AIG		(6,710)	-	* [1]	-	-	373,434,523	-	-	-
6/20/2005	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX		(33)	-	* [1]	-	-	373,434,523	-	-	-
6/23/2005	W/H TAX DIV HD		(4,495)	-	* [1]	-	-	373,434,523	-	-	-
6/24/2005	W/H TAX DIV BAC		(37,483)	-	* [1]	-	-	373,434,523	-	-	-
6/30/2005	W/H TAX DIV PEP		(9,144)	-	* [1]	-	-	373,434,523	-	-	-
7/1/2005	W/H TAX DIV MRK		(16,881)	-	* [1]	-	-	373,434,523	-	-	-
7/1/2005	W/H TAX DIV VIA.B		(2,462)	-	* [1]	-	-	373,434,523	-	-	-
7/1/2005	W/H TAX DIV KO		(12,957)	-	* [1]	-	-	373,434,523	-	-	-
7/1/2005	W/H TAX DIV ALL		(4,547)	-	* [1]	-	-	373,434,523	-	-	-
7/6/2005	W/H TAX DIV HPQ		(4,839)	-	* [1]	-	-	373,434,523	-	-	-
7/8/2005	W/H TAX DIV SLB		(2,721)	-	* [1]	-	-	373,434,523	-	-	-
7/11/2005	W/H TAX DIV MO		(31,078)	-	* [1]	-	-	373,434,523	-	-	-
7/25/2005	W/H TAX DIV GE		(47,920)	-	* [1]	-	-	373,434,523	-	-	-
7/29/2005	CHECK WIRE		(30,000,000)	-	(30,000,000)	-	-	343,434,523	-	-	(30,000,000)
7/29/2005	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX		(83)	-	* [1]	-	-	343,434,523	-	-	-
8/8/2005	CHECK WIRE	15,000,000		15,000,000	-	-	-	358,434,523	-	-	-
9/8/2005	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX		(46)	-	* [1]	-	-	358,434,523	-	-	-
9/12/2005	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX		(4)	-	* [1]	-	-	358,434,523	-	-	-
9/30/2005	W/H TAX DIV PEP		(6,210)	-	* [1]	-	-	358,434,523	-	-	-
9/30/2005	W/H TAX DIV S		(1,037)	-	* [1]	-	-	358,434,523	-	-	-
10/3/2005	W/H TAX DIV KO		(17,443)	-	* [1]	-	-	358,434,523	-	-	-
10/5/2005	W/H TAX DIV HPQ		(6,323)	-	* [1]	-	-	358,434,523	-	-	-
10/11/2005	W/H TAX DIV MO		(44,977)	-	* [1]	-	-	358,434,523	-	-	-
10/12/2005	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX		(116)	-	* [1]	-	-	358,434,523	-	-	-
10/13/2005	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX		(0)	-	* [1]	-	-	358,434,523	-	-	-
10/14/2005	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX		(1)	-	* [1]	-	-	358,434,523	-	-	-
10/19/2005	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX		(2)	-	* [1]	-	-	358,434,523	-	-	-
10/25/2005	W/H TAX DIV GE		(46,776)	-	* [1]	-	-	358,434,523	-	-	-
10/31/2005	W/H TAX DIV MWD		(5,525)	-	* [1]	-	-	358,434,523	-	-	-
11/4/2005	CHECK WIRE		(50,000,000)	-	(50,000,000)	-	-	308,434,523	-	-	(50,000,000)
11/15/2005	W/H TAX DIV PG		(27,898)	-	* [1]	-	-	308,434,523	-	-	-
11/15/2005	W/H TAX DIV ABT		(8,441)	-	* [1]	-	-	308,434,523	-	-	-
11/17/2005	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX		(43)	-	* [1]	-	-	308,434,523	-	-	-
11/21/2005	W/H TAX DIV TXN		(1,433)	-	* [1]	-	-	308,434,523	-	-	-
11/21/2005	W/H TAX DIV GS		(3,194)	-	* [1]	-	-	308,434,523	-	-	-
11/23/2005	W/H TAX DIV MER		(5,110)	-	* [1]	-	-	308,434,523	-	-	-
11/23/2005	W/H TAX DIV C		(65,199)	-	* [1]	-	-	308,434,523	-	-	-
11/30/2005	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX		(4)	-	* [1]	-	-	308,434,523	-	-	-
12/1/2005	W/H TAX DIV WFC		(25,241)	-	* [1]	-	-	308,434,523	-	-	-
12/1/2005	W/H TAX DIV INTC		(13,972)	-	* [1]	-	-	308,434,523	-	-	-
12/2/2005	W/H TAX DIV BA		(5,748)	-	* [1]	-	-	308,434,523	-	-	-
12/6/2005	W/H TAX DIV PFE		(40,613)	-	* [1]	-	-	308,434,523	-	-	-
12/8/2005	W/H TAX DIV MSFT		(18,010)	-	* [1]	-	-	308,434,523	-	-	-
12/9/2005	W/H TAX DIV XOM		(52,788)	-	* [1]	-	-	308,434,523	-	-	-

Proposed Second Amended Complaint Pg 101 of 137

Column 1	Column 2	Column 3	Column 4	Column 5	Column 6	Column 7	Column 8	Column 9	Column 10	Column 11
Date	Transaction Description	<u>Transaction Amount</u> <u>Reported in</u> <u>Customer Statement</u>	<u>Cash Deposits</u>	<u>Cash</u> <u>Withdrawals</u>	<u>Transfers of</u> <u>Principal In</u>	<u>Transfers of</u> <u>Principal Out</u>	<u>Balance of Principal</u>	<u>Preference</u> <u>Period Initial</u> <u>Transfers</u>	<u>Two Year</u> <u>Initial</u> <u>Transfers</u>	<u>Six Year</u> <u>Initial</u> <u>Transfers</u>
12/12/2005	W/H TAX DIV IBM	(9,197)	-	* [1]	-	-	308,434,523	-	-	-
12/12/2005	W/H TAX DIV UTX	(5,574)	-	* [1]	-	-	308,434,523	-	-	-
12/12/2005	W/H TAX DIV MMM	(8,209)	-	* [1]	-	-	308,434,523	-	-	-
12/12/2005	W/H TAX DIV CVX	(25,106)	-	* [1]	-	-	308,434,523	-	-	-
12/13/2005	W/H TAX DIV JNJ	(24,286)	-	* [1]	-	-	308,434,523	-	-	-
12/15/2005	W/H TAX DIV TWX	(5,719)	-	* [1]	-	-	308,434,523	-	-	-
12/15/2005	W/H TAX DIV HD	(5,212)	-	* [1]	-	-	308,434,523	-	-	-
12/15/2005	W/H TAX DIV KO	(14,052)	-	* [1]	-	-	308,434,523	-	-	-
12/16/2005	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(11)	-	* [1]	-	-	308,434,523	-	-	-
12/16/2005	W/H TAX DIV AIG	(9,446)	-	* [1]	-	-	308,434,523	-	-	-
12/22/2005	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(18)	-	* [1]	-	-	308,434,523	-	-	-
12/23/2005	W/H TAX DIV BAC	(48,861)	-	* [1]	-	-	308,434,523	-	-	-
12/28/2005	CHECK WIRE	(15,000,000)	-	(15,000,000)	-	-	293,434,523	-	-	(15,000,000)
12/30/2005	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(3)	-	* [1]	-	-	293,434,523	-	-	-
12/30/2005	W/H TAX DIV S	(1,792)	-	* [1]	-	-	293,434,523	-	-	-
1/3/2006	W/H TAX DIV WMT	(6,020)	-	* [1]	-	-	293,434,523	-	-	-
1/3/2006	W/H TAX DIV PEP	(10,728)	-	* [1]	-	-	293,434,523	-	-	-
1/3/2006	W/H TAX DIV VIA.B	(2,736)	-	* [1]	-	-	293,434,523	-	-	-
1/3/2006	W/H TAX DIV MRK	(20,630)	-	* [1]	-	-	293,434,523	-	-	-
1/4/2006	W/H TAX DIV HPQ	(5,622)	-	* [1]	-	-	293,434,523	-	-	-
1/6/2006	W/H TAX DIV DIS	(13,486)	-	* [1]	-	-	293,434,523	-	-	-
1/13/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(19)	-	* [1]	-	-	293,434,523	-	-	-
1/31/2006	W/H TAX DIV MS	(7,048)	-	* [1]	-	-	293,434,523	-	-	-
1/31/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(21)	-	* [1]	-	-	293,434,523	-	-	-
2/1/2006	CHECK WIRE	(6,000,000)	-	(6,000,000)	-	-	287,434,523	-	-	(6,000,000)
2/1/2006	W/H TAX DIV VZ	(6,371)	-	* [1]	-	-	287,434,523	-	-	-
2/1/2006	W/H TAX DIV T	(7,323)	-	* [1]	-	-	287,434,523	-	-	-
2/13/2006	W/H TAX DIV TXN	(1,151)	-	* [1]	-	-	287,434,523	-	-	-
2/15/2006	W/H TAX DIV PG	(22,536)	-	* [1]	-	-	287,434,523	-	-	-
2/15/2006	W/H TAX DIV ABT	(10,170)	-	* [1]	-	-	287,434,523	-	-	-
2/21/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(31)	-	* [1]	-	-	287,434,523	-	-	-
2/23/2006	W/H TAX DIV GS	(2,719)	-	* [1]	-	-	287,434,523	-	-	-
2/24/2006	W/H TAX DIV C	(59,046)	-	* [1]	-	-	287,434,523	-	-	-
2/28/2006	CHECK WIRE	(40,000,000)	-	(40,000,000)	-	-	247,434,523	-	-	(40,000,000)
2/28/2006	W/H TAX DIV MER	(5,438)	-	* [1]	-	-	247,434,523	-	-	-
2/28/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(4)	-	* [1]	-	-	247,434,523	-	-	-
3/1/2006	W/H TAX DIV INTC	(14,312)	-	* [1]	-	-	247,434,523	-	-	-
3/1/2006	W/H TAX DIV WFC	(20,361)	-	* [1]	-	-	247,434,523	-	-	-
3/3/2006	W/H TAX DIV BA	(5,873)	-	* [1]	-	-	247,434,523	-	-	-
3/7/2006	W/H TAX DIV UPS	(9,919)	-	* [1]	-	-	247,434,523	-	-	-
3/7/2006	W/H TAX DIV PFE	(42,179)	-	* [1]	-	-	247,434,523	-	-	-
3/9/2006	W/H TAX DIV MSFT	(19,726)	-	* [1]	-	-	247,434,523	-	-	-
3/10/2006	W/H TAX DIV CVX	(24,117)	-	* [1]	-	-	247,434,523	-	-	-
3/10/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(1)	-	* [1]	-	-	247,434,523	-	-	-
3/10/2006	W/H TAX DIV IBM	(7,481)	-	* [1]	-	-	247,434,523	-	-	-
3/10/2006	W/H TAX DIV UTX	(5,264)	-	* [1]	-	-	247,434,523	-	-	-
3/10/2006	W/H TAX DIV XOM	(47,218)	-	* [1]	-	-	247,434,523	-	-	-
3/10/2006	W/H TAX DIV TGT	(2,175)	-	* [1]	-	-	247,434,523	-	-	-
3/13/2006	W/H TAX DIV MMM	(8,005)	-	* [1]	-	-	247,434,523	-	-	-
3/14/2006	W/H TAX DIV JNJ	(21,320)	-	* [1]	-	-	247,434,523	-	-	-
3/15/2006	W/H TAX DIV TWX	(5,012)	-	* [1]	-	-	247,434,523	-	-	-
3/16/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(4)	-	* [1]	-	-	247,434,523	-	-	-
3/17/2006	W/H TAX DIV AIG	(8,280)	-	* [1]	-	-	247,434,523	-	-	-
3/23/2006	W/H TAX DIV HD	(6,754)	-	* [1]	-	-	247,434,523	-	-	-
3/24/2006	W/H TAX DIV BAC	(49,923)	-	* [1]	-	-	247,434,523	-	-	-
3/30/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(25)	-	* [1]	-	-	247,434,523	-	-	-
3/31/2006	W/H TAX DIV S	(1,611)	-	* [1]	-	-	247,434,523	-	-	-

Proposed Second Amended Complaint Page 102 of 137

Column 1	Column 2	Column 3	Column 4	Column 5	Column 6	Column 7	Column 8	Column 9	Column 10	Column 11
Date	Transaction Description	Transaction Amount Reported in Customer Statement	Cash Deposits	Cash Withdrawals	Transfers of Principal In	Transfers of Principal Out	Balance of Principal	Preference Period Initial Transfers	Two Year Initial Transfers	Six Year Initial Transfers
3/31/2006	W/H TAX DIV PEP	(9,242)	-	* ^[1]	-	-	247,434,523	-	-	-
3/31/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(1)	-	* ^[1]	-	-	247,434,523	-	-	-
4/3/2006	W/H TAX DIV KO	(13,855)	-	* ^[1]	-	-	247,434,523	-	-	-
4/3/2006	W/H TAX DIV WMT	(9,193)	-	* ^[1]	-	-	247,434,523	-	-	-
4/3/2006	W/H TAX DIV MRK	(18,006)	-	* ^[1]	-	-	247,434,523	-	-	-
4/5/2006	W/H TAX DIV HPQ	(4,959)	-	* ^[1]	-	-	247,434,523	-	-	-
4/5/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(3)	-	* ^[1]	-	-	247,434,523	-	-	-
4/7/2006	W/H TAX DIV SLB	(3,033)	-	(3,033)	-	-	247,431,490	-	-	-
4/7/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(1)	-	* ^[1]	-	-	247,431,490	-	-	-
4/10/2006	W/H TAX DIV MO	(36,329)	-	* ^[1]	-	-	247,431,490	-	-	-
4/21/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(3)	-	* ^[1]	-	-	247,431,490	-	-	-
4/25/2006	W/H TAX DIV GE	(62,993)	-	* ^[1]	-	-	247,431,490	-	-	-
4/28/2006	CXL W/H TAX DIV SLB	3,033	-	3,033	-	-	247,434,523	-	-	-
4/28/2006	W/H TAX DIV MS	(6,313)	-	* ^[1]	-	-	247,434,523	-	-	-
4/28/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(5)	-	* ^[1]	-	-	247,434,523	-	-	-
4/28/2006	W/H TAX DIV MDT	(2,489)	-	* ^[1]	-	-	247,434,523	-	-	-
5/1/2006	W/H TAX DIV T	(27,859)	-	* ^[1]	-	-	247,434,523	-	-	-
5/1/2006	W/H TAX DIV JPM	(18,884)	-	* ^[1]	-	-	247,434,523	-	-	-
5/1/2006	W/H TAX DIV VZ	(25,773)	-	* ^[1]	-	-	247,434,523	-	-	-
5/5/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(8)	-	* ^[1]	-	-	247,434,523	-	-	-
5/10/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(2)	-	* ^[1]	-	-	247,434,523	-	-	-
5/10/2006	W/H TAX DIV AXP	(3,273)	-	* ^[1]	-	-	247,434,523	-	-	-
5/15/2006	W/H TAX DIV PG	(22,349)	-	* ^[1]	-	-	247,434,523	-	-	-
5/15/2006	W/H TAX DIV ABT	(9,772)	-	* ^[1]	-	-	247,434,523	-	-	-
5/22/2006	W/H TAX DIV TXN	(1,052)	-	* ^[1]	-	-	247,434,523	-	-	-
5/22/2006	W/H TAX DIV CAT	(3,731)	-	* ^[1]	-	-	247,434,523	-	-	-
5/24/2006	W/H TAX DIV MER	(4,938)	-	* ^[1]	-	-	247,434,523	-	-	-
5/25/2006	W/H TAX DIV GS	(3,410)	-	* ^[1]	-	-	247,434,523	-	-	-
5/26/2006	W/H TAX DIV C	(53,467)	-	* ^[1]	-	-	247,434,523	-	-	-
5/31/2006	CHECK WIRE	(30,000,000)	-	(30,000,000)	-	-	217,434,523	-	-	(30,000,000)
5/31/2006	W/H TAX DIV UPS	(9,007)	-	* ^[1]	-	-	217,434,523	-	-	-
5/31/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(25)	-	* ^[1]	-	-	217,434,523	-	-	-
6/1/2006	W/H TAX DIV INTC	(12,839)	-	* ^[1]	-	-	217,434,523	-	-	-
6/1/2006	W/H TAX DIV WFC	(19,515)	-	* ^[1]	-	-	217,434,523	-	-	-
6/2/2006	W/H TAX DIV BA	(5,333)	-	* ^[1]	-	-	217,434,523	-	-	-
6/5/2006	W/H TAX DIV WMT	(9,264)	-	* ^[1]	-	-	217,434,523	-	-	-
6/6/2006	W/H TAX DIV PFE	(38,872)	-	* ^[1]	-	-	217,434,523	-	-	-
6/6/2006	W/H TAX DIV BMY	(12,003)	-	* ^[1]	-	-	217,434,523	-	-	-
6/8/2006	W/H TAX DIV MSFT	(17,599)	-	* ^[1]	-	-	217,434,523	-	-	-
6/9/2006	W/H TAX DIV XOM	(43,148)	-	* ^[1]	-	-	217,434,523	-	-	-
6/12/2006	W/H TAX DIV IBM	(10,310)	-	* ^[1]	-	-	217,434,523	-	-	-
6/12/2006	W/H TAX DIV MMM	(7,269)	-	* ^[1]	-	-	217,434,523	-	-	-
6/12/2006	W/H TAX DIV UTX	(2,879)	-	* ^[1]	-	-	217,434,523	-	-	-
6/13/2006	W/H TAX DIV JNJ	(24,443)	-	* ^[1]	-	-	217,434,523	-	-	-
6/15/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(22)	-	* ^[1]	-	-	217,434,523	-	-	-
6/15/2006	W/H TAX DIV TWX	(4,445)	-	* ^[1]	-	-	217,434,523	-	-	-
6/22/2006	W/H TAX DIV HD	(6,400)	-	* ^[1]	-	-	217,434,523	-	-	-
6/23/2006	W/H TAX DIV BAC	(46,220)	-	* ^[1]	-	-	217,434,523	-	-	-
6/30/2006	CHECK WIRE	(25,000,000)	-	(25,000,000)	-	-	192,434,523	-	-	(25,000,000)
6/30/2006	W/H TAX DIV PEP	(9,607)	-	* ^[1]	-	-	192,434,523	-	-	-
6/30/2006	W/H TAX DIV S	(1,630)	-	* ^[1]	-	-	192,434,523	-	-	-
6/30/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(29)	-	* ^[1]	-	-	192,434,523	-	-	-
7/3/2006	W/H TAX DIV KO	(8,746)	-	* ^[1]	-	-	192,434,523	-	-	-
7/3/2006	W/H TAX DIV CVX	(25,678)	-	* ^[1]	-	-	192,434,523	-	-	-
7/3/2006	W/H TAX DIV AIG	(7,733)	-	* ^[1]	-	-	192,434,523	-	-	-
7/3/2006	W/H TAX DIV MRK	(16,213)	-	* ^[1]	-	-	192,434,523	-	-	-
7/5/2006	W/H TAX DIV HPQ	(4,513)	-	* ^[1]	-	-	192,434,523	-	-	-

Column 1	Column 2	Column 3	Column 4	Column 5	Column 6	Column 7	Column 8	Column 9	Column 10	Column 11
Date	Transaction Description	<u>Transaction Amount</u> <u>Reported in</u> <u>Customer Statement</u>	<u>Cash Deposits</u>	<u>Cash</u> <u>Withdrawals</u>	<u>Transfers of</u> <u>Principal In</u>	<u>Transfers of</u> <u>Principal Out</u>	<u>Balance of Principal</u>	<u>Preference</u> <u>Period Initial</u> <u>Transfers</u>	<u>Two Year</u> <u>Initial</u> <u>Transfers</u>	<u>Six Year</u> <u>Initial</u> <u>Transfers</u>
7/7/2006	W/H TAX DIV SLB	(3,108)	-	(3,108)	-	-	192,431,415	-	-	-
7/10/2006	W/H TAX DIV MO	(22,570)	-	* [1]	-	-	192,431,415	-	-	-
7/14/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(18)	-	* [1]	-	-	192,431,415	-	-	-
7/21/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(2)	-	* [1]	-	-	192,431,415	-	-	-
7/27/2006	CHECK WIRE	(20,000,000)	-	(20,000,000)	-	-	172,431,415	-	-	(20,000,000)
7/31/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(15)	-	* [1]	-	-	172,431,415	-	-	-
7/31/2006	W/H TAX DIV MS	(2,290)	-	* [1]	-	-	172,431,415	-	-	-
8/7/2006	CXL W/H TAX DIV SLB	3,108	-	3,108	-	-	172,434,523	-	-	-
8/15/2006	W/H TAX DIV ABT	(3,545)	-	* [1]	-	-	172,434,523	-	-	-
8/15/2006	W/H TAX DIV PG	(13,372)	-	* [1]	-	-	172,434,523	-	-	-
8/17/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(25)	-	* [1]	-	-	172,434,523	-	-	-
8/21/2006	W/H TAX DIV CAT	(1,484)	-	* [1]	-	-	172,434,523	-	-	-
8/21/2006	W/H TAX DIV TXN	(608)	-	* [1]	-	-	172,434,523	-	-	-
8/23/2006	W/H TAX DIV MER	(2,915)	-	* [1]	-	-	172,434,523	-	-	-
8/24/2006	W/H TAX DIV GS	(2,040)	-	* [1]	-	-	172,434,523	-	-	-
8/25/2006	W/H TAX DIV C	(31,765)	-	* [1]	-	-	172,434,523	-	-	-
9/1/2006	W/H TAX DIV WFC	(12,404)	-	* [1]	-	-	172,434,523	-	-	-
9/1/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(17)	-	* [1]	-	-	172,434,523	-	-	-
9/1/2006	W/H TAX DIV INTC	(7,624)	-	* [1]	-	-	172,434,523	-	-	-
9/1/2006	W/H TAX DIV BA	(3,148)	-	* [1]	-	-	172,434,523	-	-	-
9/5/2006	W/H TAX DIV PFE	(23,002)	-	* [1]	-	-	172,434,523	-	-	-
9/5/2006	W/H TAX DIV WMT	(5,468)	-	* [1]	-	-	172,434,523	-	-	-
9/6/2006	W/H TAX DIV UPS	(5,316)	-	* [1]	-	-	172,434,523	-	-	-
9/8/2006	CHECK WIRE	20,000,000	20,000,000	-	-	-	192,434,523	-	-	-
9/11/2006	W/H TAX DIV XOM	(25,142)	-	* [1]	-	-	192,434,523	-	-	-
9/11/2006	W/H TAX DIV UTX	(3,398)	-	* [1]	-	-	192,434,523	-	-	-
9/11/2006	W/H TAX DIV IBM	(5,946)	-	* [1]	-	-	192,434,523	-	-	-
9/11/2006	W/H TAX DIV CVX	(15,155)	-	* [1]	-	-	192,434,523	-	-	-
9/12/2006	W/H TAX DIV JNJ	(14,427)	-	* [1]	-	-	192,434,523	-	-	-
9/12/2006	W/H TAX DIV MMM	(4,290)	-	* [1]	-	-	192,434,523	-	-	-
9/14/2006	W/H TAX DIV MSFT	(10,346)	-	* [1]	-	-	192,434,523	-	-	-
9/15/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(21)	-	* [1]	-	-	192,434,523	-	-	-
9/15/2006	W/H TAX DIV TWX	(3,117)	-	* [1]	-	-	192,434,523	-	-	-
9/15/2006	W/H TAX DIV AIG	(5,578)	-	* [1]	-	-	192,434,523	-	-	-
9/21/2006	W/H TAX DIV HD	(4,022)	-	* [1]	-	-	192,434,523	-	-	-
9/22/2006	W/H TAX DIV BAC	(33,295)	-	* [1]	-	-	192,434,523	-	-	-
9/26/2006	CHECK WIRE	(30,000,000)	-	(30,000,000)	-	-	162,434,523	-	-	(30,000,000)
9/27/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(10)	-	* [1]	-	-	162,434,523	-	-	-
9/29/2006	W/H TAX DIV S	(979)	-	* [1]	-	-	162,434,523	-	-	-
9/29/2006	W/H TAX DIV PEP	(6,433)	-	* [1]	-	-	162,434,523	-	-	-
10/2/2006	W/H TAX DIV KO	(8,312)	-	* [1]	-	-	162,434,523	-	-	-
10/2/2006	W/H TAX DIV MRK	(10,632)	-	* [1]	-	-	162,434,523	-	-	-
10/4/2006	CHECK WIRE	125,000,000	125,000,000	-	-	-	287,434,523	-	-	-
10/4/2006	W/H TAX DIV HPQ	(2,891)	-	* [1]	-	-	287,434,523	-	-	-
10/10/2006	W/H TAX DIV MO	(23,454)	-	* [1]	-	-	287,434,523	-	-	-
10/17/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(26)	-	* [1]	-	-	287,434,523	-	-	-
10/25/2006	W/H TAX DIV GE	(33,985)	-	* [1]	-	-	287,434,523	-	-	-
10/26/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(7)	-	* [1]	-	-	287,434,523	-	-	-
10/27/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(0)	-	* [1]	-	-	287,434,523	-	-	-
10/30/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(0)	-	* [1]	-	-	287,434,523	-	-	-
10/31/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(0)	-	* [1]	-	-	287,434,523	-	-	-
11/3/2006	CHECK WIRE	160,000,000	160,000,000	-	-	-	447,434,523	-	-	-
11/20/2006	W/H TAX DIV TXN	(1,434)	-	* [1]	-	-	447,434,523	-	-	-
11/20/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(16)	-	* [1]	-	-	447,434,523	-	-	-
11/22/2006	W/H TAX DIV MER	(5,271)	-	* [1]	-	-	447,434,523	-	-	-
11/22/2006	W/H TAX DIV C	(54,755)	-	* [1]	-	-	447,434,523	-	-	-
11/27/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(7)	-	* [1]	-	-	447,434,523	-	-	-

Proposed Second Amended Complaint, Pg 104 of 137

Column 1	Column 2		Column 3	Column 4	Column 5	Column 6	Column 7	Column 8	Column 9	Column 10	Column 11
Date	Transaction Description		<u>Transaction Amount</u> <u>Reported in</u> <u>Customer Statement</u>	<u>Cash Deposits</u>	<u>Cash</u> <u>Withdrawals</u>	<u>Transfers of</u> <u>Principal In</u>	<u>Transfers of</u> <u>Principal Out</u>	<u>Balance of Principal</u>	<u>Preference</u> <u>Period Initial</u> <u>Transfers</u>	<u>Two Year</u> <u>Initial</u> <u>Transfers</u>	<u>Six Year</u> <u>Initial</u> <u>Transfers</u>
11/30/2006	FIDELITY SPARTAN	U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(2)	-	* [1]	-	-	447,434,523	-	-	-
1/2/2007	W/H TAX DIV PEP		(15,563)	-	* [1]	-	-	447,434,523	-	-	-
1/2/2007	W/H TAX DIV WMT		(12,907)	-	* [1]	-	-	447,434,523	-	-	-
1/2/2007	W/H TAX DIV MRK		(25,437)	-	* [1]	-	-	447,434,523	-	-	-
1/3/2007	CHECK WIRE		75,000,000	75,000,000	-	-	-	522,434,523	-	-	-
1/3/2007	FIDELITY SPARTAN	U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(14)	-	* [1]	-	-	522,434,523	-	-	-
1/3/2007	FIDELITY SPARTAN	U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(2)	-	* [1]	-	-	522,434,523	-	-	-
1/3/2007	W/H TAX DIV HD		(14,266)	-	* [1]	-	-	522,434,523	-	-	-
1/3/2007	W/H TAX DIV MMM		(7,759)	-	* [1]	-	-	522,434,523	-	-	-
1/3/2007	W/H TAX DIV EXC		(5,904)	-	* [1]	-	-	522,434,523	-	-	-
1/3/2007	W/H TAX DIV HPQ		(6,799)	-	* [1]	-	-	522,434,523	-	-	-
1/3/2007	W/H TAX DIV MCD		(27,409)	-	* [1]	-	-	522,434,523	-	-	-
1/3/2007	W/H TAX DIV TGT		(2,277)	-	* [1]	-	-	522,434,523	-	-	-
1/3/2007	W/H TAX DIV WFC		(21,435)	-	* [1]	-	-	522,434,523	-	-	-
1/3/2007	W/H TAX DIV CVX		(26,313)	-	* [1]	-	-	522,434,523	-	-	-
1/3/2007	W/H TAX DIV XOM		(43,388)	-	* [1]	-	-	522,434,523	-	-	-
1/3/2007	W/H TAX DIV KO		(19,656)	-	* [1]	-	-	522,434,523	-	-	-
1/3/2007	W/H TAX DIV WB		(33,460)	-	* [1]	-	-	522,434,523	-	-	-
1/3/2007	W/H TAX DIV IBM		(10,316)	-	* [1]	-	-	522,434,523	-	-	-
1/3/2007	W/H TAX DIV UTX		(6,146)	-	* [1]	-	-	522,434,523	-	-	-
1/3/2007	W/H TAX DIV TWX		(6,975)	-	* [1]	-	-	522,434,523	-	-	-
1/3/2007	W/H TAX DIV BAC		(78,652)	-	* [1]	-	-	522,434,523	-	-	-
1/3/2007	W/H TAX DIV PFE		(40,158)	-	* [1]	-	-	522,434,523	-	-	-
1/3/2007	W/H TAX DIV JNJ		(25,301)	-	* [1]	-	-	522,434,523	-	-	-
1/3/2007	W/H TAX DIV AIG		(13,315)	-	* [1]	-	-	522,434,523	-	-	-
1/3/2007	W/H TAX DIV MSFT		(19,673)	-	* [1]	-	-	522,434,523	-	-	-
1/3/2007	W/H TAX DIV S		(2,306)	-	* [1]	-	-	522,434,523	-	-	-
1/3/2007	W/H TAX DIV INTC		(13,137)	-	* [1]	-	-	522,434,523	-	-	-
1/3/2007	W/H TAX DIV BA		(5,693)	-	* [1]	-	-	522,434,523	-	-	-
1/4/2007	W/H TAX DIV UPS		(9,614)	-	* [1]	-	-	522,434,523	-	-	-
1/10/2007	W/H TAX DIV MO		(15,207)	-	* [1]	-	-	522,434,523	-	-	-
1/12/2007	W/H TAX DIV DIS		(20,093)	-	* [1]	-	-	522,434,523	-	-	-
1/25/2007	W/H TAX DIV GE		(52,060)	-	* [1]	-	-	522,434,523	-	-	-
1/29/2007	FIDELITY SPARTAN	U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(56)	-	* [1]	-	-	522,434,523	-	-	-
1/31/2007	FIDELITY SPARTAN	U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(0)	-	* [1]	-	-	522,434,523	-	-	-
2/2/2007	CHECK WIRE		90,000,000	90,000,000	-	-	-	612,434,523	-	-	-
2/6/2007	FIDELITY SPARTAN	U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(6)	-	* [1]	-	-	612,434,523	-	-	-
2/13/2007	FIDELITY SPARTAN	U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(10)	-	* [1]	-	-	612,434,523	-	-	-
2/16/2007	FIDELITY SPARTAN	U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(4)	-	* [1]	-	-	612,434,523	-	-	-
2/20/2007	FIDELITY SPARTAN	U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(2)	-	* [1]	-	-	612,434,523	-	-	-
2/22/2007	FIDELITY SPARTAN	U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(1)	-	* [1]	-	-	612,434,523	-	-	-
2/23/2007	FIDELITY SPARTAN	U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(1)	-	* [1]	-	-	612,434,523	-	-	-
2/27/2007	W/H TAX DIV CMCSA		(4)	-	* [1]	-	-	612,434,523	-	-	-
2/28/2007	FIDELITY SPARTAN	U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(3)	-	* [1]	-	-	612,434,523	-	-	-
3/1/2007	W/H TAX DIV COP		(14,300)	-	* [1]	-	-	612,434,523	-	-	-
3/2/2007	CHECK WIRE		20,000,000	20,000,000	-	-	-	632,434,523	-	-	-
3/6/2007	W/H TAX DIV UPS		(9,479)	-	* [1]	-	-	632,434,523	-	-	-
3/9/2007	FIDELITY SPARTAN	U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(10)	-	* [1]	-	-	632,434,523	-	-	-
3/12/2007	W/H TAX DIV MMM		(11,737)	-	* [1]	-	-	632,434,523	-	-	-
3/12/2007	W/H TAX DIV UTX		(3,259)	-	* [1]	-	-	632,434,523	-	-	-
3/12/2007	W/H TAX DIV CVX		(13,372)	-	* [1]	-	-	632,434,523	-	-	-
3/12/2007	W/H TAX DIV TGT		(2,216)	-	* [1]	-	-	632,434,523	-	-	-
3/13/2007	W/H TAX DIV JNJ		(35,531)	-	* [1]	-	-	632,434,523	-	-	-
3/15/2007	W/H TAX DIV WB		(34,232)	-	* [1]	-	-	632,434,523	-	-	-
3/15/2007	W/H TAX DIV TWX		(7,060)	-	* [1]	-	-	632,434,523	-	-	-
3/16/2007	W/H TAX DIV AIG		(13,616)	-	* [1]	-	-	632,434,523	-	-	-
3/20/2007	FIDELITY SPARTAN	U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(14)	-	* [1]	-	-	632,434,523	-	-	-

Proposed Second Amended Complaint Pg 105 of 137

Column 1	Column 2	Column 3	Column 4	Column 5	Column 6	Column 7	Column 8	Column 9	Column 10	Column 11
<u>Date</u>	<u>Transaction Description</u>	<u>Transaction Amount Reported in Customer Statement</u>	<u>Cash Deposits</u>	<u>Cash Withdrawals</u>	<u>Transfers of Principal In</u>	<u>Transfers of Principal Out</u>	<u>Balance of Principal</u>	<u>Preference Period Initial Transfers</u>	<u>Two Year Initial Transfers</u>	<u>Six Year Initial Transfers</u>
3/22/2007	W/H TAX DIV HD	(15,129)	-	* ^[1]	-	-	632,434,523	-	-	-
3/23/2007	W/H TAX DIV BAC	(80,444)	-	* ^[1]	-	-	632,434,523	-	-	-
3/28/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(12)	-	* ^[1]	-	-	632,434,523	-	-	-
3/30/2007	W/H TAX DIV S	(2,782)	-	* ^[1]	-	-	632,434,523	-	-	-
3/30/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(7)	-	* ^[1]	-	-	632,434,523	-	-	-
3/30/2007	W/H TAX DIV PEP	(18,975)	-	* ^[1]	-	-	632,434,523	-	-	-
4/2/2007	W/H TAX DIV MRK	(32,518)	-	* ^[1]	-	-	632,434,523	-	-	-
4/2/2007	W/H TAX DIV KO	(27,224)	-	* ^[1]	-	-	632,434,523	-	-	-
4/2/2007	W/H TAX DIV WMT	(21,061)	-	* ^[1]	-	-	632,434,523	-	-	-
4/4/2007	W/H TAX DIV HPQ	(8,632)	-	* ^[1]	-	-	632,434,523	-	-	-
4/10/2007	W/H TAX DIV MO	(70,394)	-	* ^[1]	-	-	632,434,523	-	-	-
4/19/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(27)	-	* ^[1]	-	-	632,434,523	-	-	-
4/20/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(0)	-	* ^[1]	-	-	632,434,523	-	-	-
4/25/2007	W/H TAX DIV GE	(93,281)	-	* ^[1]	-	-	632,434,523	-	-	-
4/30/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(10)	-	* ^[1]	-	-	632,434,523	-	-	-
5/4/2007	W/H TAX DIV CVS	(2,513)	-	* ^[1]	-	-	632,434,523	-	-	-
5/15/2007	W/H TAX DIV PG	(44,521)	-	* ^[1]	-	-	632,434,523	-	-	-
5/21/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(12)	-	* ^[1]	-	-	632,434,523	-	-	-
5/23/2007	W/H TAX DIV MER	(11,785)	-	* ^[1]	-	-	632,434,523	-	-	-
5/24/2007	W/H TAX DIV GS	(3,449)	-	* ^[1]	-	-	632,434,523	-	-	-
5/25/2007	W/H TAX DIV C	(105,056)	-	* ^[1]	-	-	632,434,523	-	-	-
5/31/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(2)	-	* ^[1]	-	-	632,434,523	-	-	-
6/1/2007	W/H TAX DIV COP	(27,087)	-	* ^[1]	-	-	632,434,523	-	-	-
6/1/2007	W/H TAX DIV INTC	(26,096)	-	* ^[1]	-	-	632,434,523	-	-	-
6/1/2007	W/H TAX DIV BA	(10,879)	-	* ^[1]	-	-	632,434,523	-	-	-
6/1/2007	W/H TAX DIV WFC	(37,712)	-	* ^[1]	-	-	632,434,523	-	-	-
6/4/2007	W/H TAX DIV WMT	(21,400)	-	* ^[1]	-	-	632,434,523	-	-	-
6/5/2007	W/H TAX DIV PFE	(82,458)	-	* ^[1]	-	-	632,434,523	-	-	-
6/5/2007	W/H TAX DIV UPS	(17,285)	-	* ^[1]	-	-	632,434,523	-	-	-
6/6/2007	W/H TAX DIV TYC	(7,972)	-	(7,972)	-	-	632,426,551	-	-	-
6/11/2007	W/H TAX DIV XOM	(79,429)	-	* ^[1]	-	-	632,426,551	-	-	-
6/11/2007	W/H TAX DIV UTX	(10,906)	-	* ^[1]	-	-	632,426,551	-	-	-
6/11/2007	W/H TAX DIV CVX	(49,909)	-	* ^[1]	-	-	632,426,551	-	-	-
6/11/2007	W/H TAX DIV IBM	(23,944)	-	* ^[1]	-	-	632,426,551	-	-	-
6/12/2007	W/H TAX DIV JNJ	(47,654)	-	* ^[1]	-	-	632,426,551	-	-	-
6/12/2007	W/H TAX DIV MMM	(14,367)	-	* ^[1]	-	-	632,426,551	-	-	-
6/14/2007	W/H TAX DIV MSFT	(34,666)	-	* ^[1]	-	-	632,426,551	-	-	-
6/15/2007	W/H TAX DIV AIG	(17,285)	-	* ^[1]	-	-	632,426,551	-	-	-
6/15/2007	W/H TAX DIV WB	(41,903)	-	* ^[1]	-	-	632,426,551	-	-	-
6/15/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(8)	-	* ^[1]	-	-	632,426,551	-	-	-
6/15/2007	W/H TAX DIV TWX	(8,500)	-	* ^[1]	-	-	632,426,551	-	-	-
6/21/2007	W/H TAX DIV HD	(18,519)	-	* ^[1]	-	-	632,426,551	-	-	-
6/22/2007	W/H TAX DIV BAC	(100,566)	-	* ^[1]	-	-	632,426,551	-	-	-
6/29/2007	W/H TAX DIV PEP	(24,775)	-	* ^[1]	-	-	632,426,551	-	-	-
6/29/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(11)	-	* ^[1]	-	-	632,426,551	-	-	-
6/29/2007	W/H TAX DIV S	(2,900)	-	* ^[1]	-	-	632,426,551	-	-	-
7/2/2007	W/H TAX DIV MRK	(32,699)	-	* ^[1]	-	-	632,426,551	-	-	-
7/2/2007	W/H TAX DIV KO	(27,159)	-	* ^[1]	-	-	632,426,551	-	-	-
7/5/2007	W/H TAX DIV HPQ	(8,680)	-	* ^[1]	-	-	632,426,551	-	-	-
7/10/2007	W/H TAX DIV MO	(57,587)	-	* ^[1]	-	-	632,426,551	-	-	-
7/17/2007	CXL W/H TAX DIV TYC	7,972	-	7,972	-	-	632,434,523	-	-	-
7/17/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(28)	-	* ^[1]	-	-	632,434,523	-	-	-
8/6/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(12)	-	* ^[1]	-	-	632,434,523	-	-	-
8/24/2007	W/H TAX DIV C	(43,471)	-	* ^[1]	-	-	632,434,523	-	-	-
9/4/2007	W/H TAX DIV WMT	(8,688)	-	* ^[1]	-	-	632,434,523	-	-	-
9/4/2007	W/H TAX DIV INTC	(10,765)	-	* ^[1]	-	-	632,434,523	-	-	-

Proposed Second Amended Complaint Pg 106 of 137

Column 1	Column 2	Column 3	Column 4	Column 5	Column 6	Column 7	Column 8	Column 9	Column 10	Column 11
Date	Transaction Description	<u>Transaction Amount</u> <u>Reported in</u> <u>Customer Statement</u>	<u>Cash Deposits</u>	<u>Cash</u> <u>Withdrawals</u>	<u>Transfers of</u> <u>Principal In</u>	<u>Transfers of</u> <u>Principal Out</u>	<u>Balance of Principal</u>	<u>Preference</u> <u>Period Initial</u> <u>Transfers</u>	<u>Two Year</u> <u>Initial</u> <u>Transfers</u>	<u>Six Year</u> <u>Initial</u> <u>Transfers</u>
9/4/2007	W/H TAX DIV WFC	(16,951)	-	* [1]	-	-	632,434,523	-	-	-
9/5/2007	W/H TAX DIV PFE	(33,477)	-	* [1]	-	-	632,434,523	-	-	-
9/7/2007	W/H TAX DIV BA	(4,253)	-	* [1]	-	-	632,434,523	-	-	-
9/10/2007	W/H TAX DIV CVX	(20,262)	-	* [1]	-	-	632,434,523	-	-	-
9/10/2007	W/H TAX DIV IBM	(9,113)	-	* [1]	-	-	632,434,523	-	-	-
9/10/2007	W/H TAX DIV UTX	(5,347)	-	* [1]	-	-	632,434,523	-	-	-
9/10/2007	W/H TAX DIV XOM	(32,429)	-	* [1]	-	-	632,434,523	-	-	-
9/13/2007	W/H TAX DIV MSFT	(13,822)	-	* [1]	-	-	632,434,523	-	-	-
9/14/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(41)	-	* [1]	-	-	632,434,523	-	-	-
9/18/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(1)	-	* [1]	-	-	632,434,523	-	-	-
9/26/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(16)	-	* [1]	-	-	632,434,523	-	-	-
10/1/2007	CHECK WIRE	20,000,000	20,000,000	-	-	-	652,434,523	-	-	-
10/1/2007	W/H TAX DIV KO	(10,322)	-	* [1]	-	-	652,434,523	-	-	-
10/10/2007	W/H TAX DIV MO	(23,854)	-	* [1]	-	-	652,434,523	-	-	-
10/25/2007	W/H TAX DIV GE	(62,998)	-	* [1]	-	-	652,434,523	-	-	-
10/31/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(39)	-	* [1]	-	-	652,434,523	-	-	-
11/1/2007	CHECK WIRE	50,000,000	50,000,000	-	-	-	702,434,523	-	-	-
11/7/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(18)	-	* [1]	-	-	702,434,523	-	-	-
11/13/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(13)	-	* [1]	-	-	702,434,523	-	-	-
11/15/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(5)	-	* [1]	-	-	702,434,523	-	-	-
11/21/2007	W/H TAX DIV C	(29,260)	-	* [1]	-	-	702,434,523	-	-	-
11/21/2007	W/H TAX DIV MER	(3,448)	-	* [1]	-	-	702,434,523	-	-	-
11/21/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(0)	-	* [1]	-	-	702,434,523	-	-	-
11/30/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(7)	-	* [1]	-	-	702,434,523	-	-	-
12/3/2007	CHECK WIRE	30,000,000	30,000,000	-	-	-	732,434,523	-	-	-
12/3/2007	W/H TAX DIV COP	(7,271)	-	* [1]	-	-	732,434,523	-	-	-
12/3/2007	W/H TAX DIV MCD	(30,122)	-	* [1]	-	-	732,434,523	-	-	-
12/10/2007	W/H TAX DIV UTX	(5,437)	-	* [1]	-	-	732,434,523	-	-	-
12/10/2007	W/H TAX DIV EXC	(4,758)	-	* [1]	-	-	732,434,523	-	-	-
12/10/2007	W/H TAX DIV CVX	(20,606)	-	* [1]	-	-	732,434,523	-	-	-
12/11/2007	W/H TAX DIV JNJ	(38,969)	-	* [1]	-	-	732,434,523	-	-	-
12/11/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(28)	-	* [1]	-	-	732,434,523	-	-	-
12/12/2007	W/H TAX DIV MMM	(11,632)	-	* [1]	-	-	732,434,523	-	-	-
12/13/2007	W/H TAX DIV MSFT	(14,953)	-	* [1]	-	-	732,434,523	-	-	-
12/20/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(10)	-	* [1]	-	-	732,434,523	-	-	-
12/31/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(19)	-	* [1]	-	-	732,434,523	-	-	-
1/2/2008	CHECK WIRE	30,000,000	30,000,000	-	-	-	762,434,523	-	-	-
1/2/2008	W/H TAX DIV HPQ	(2,324)	-	* [1]	-	-	762,434,523	-	-	-
1/2/2008	W/H TAX DIV WMT	(5,936)	-	* [1]	-	-	762,434,523	-	-	-
1/3/2008	W/H TAX DIV UPS	(7,137)	-	* [1]	-	-	762,434,523	-	-	-
1/28/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(41)	-	* [1]	-	-	762,434,523	-	-	-
2/1/2008	CHECK WIRE	25,000,000	25,000,000	-	-	-	787,434,523	-	-	-
2/20/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(15)	-	* [1]	-	-	787,434,523	-	-	-
2/22/2008	W/H TAX DIV C	(36,101)	-	* [1]	-	-	787,434,523	-	-	-
2/28/2008	W/H TAX DIV GS	(2,925)	-	* [1]	-	-	787,434,523	-	-	-
3/3/2008	CHECK WIRE	30,000,000	30,000,000	-	-	-	817,434,523	-	-	-
3/3/2008	W/H TAX DIV INTC	(16,782)	-	* [1]	-	-	817,434,523	-	-	-
3/3/2008	W/H TAX DIV WFC	(23,963)	-	* [1]	-	-	817,434,523	-	-	-
3/3/2008	W/H TAX DIV COP	(16,693)	-	* [1]	-	-	817,434,523	-	-	-
3/4/2008	W/H TAX DIV PFE	(48,135)	-	* [1]	-	-	817,434,523	-	-	-
3/4/2008	W/H TAX DIV UPS	(10,342)	-	* [1]	-	-	817,434,523	-	-	-
3/5/2008	W/H TAX DIV MER	(6,581)	-	* [1]	-	-	817,434,523	-	-	-
3/7/2008	W/H TAX DIV BA	(6,685)	-	* [1]	-	-	817,434,523	-	-	-
3/10/2008	W/H TAX DIV XOM	(43,873)	-	* [1]	-	-	817,434,523	-	-	-
3/10/2008	W/H TAX DIV EXC	(7,312)	-	* [1]	-	-	817,434,523	-	-	-
3/10/2008	W/H TAX DIV UTX	(7,354)	-	* [1]	-	-	817,434,523	-	-	-
3/10/2008	W/H TAX DIV CVX	(27,870)	-	* [1]	-	-	817,434,523	-	-	-

Proposed Second Amended Complaint Pg 107 of 137

Column 1		Column 2	Column 3	Column 4	Column 5	Column 6	Column 7	Column 8	Column 9	Column 10	Column 11
			<u>Transaction Amount Reported in Customer Statement</u>	<u>Cash Deposits</u>	<u>Cash Withdrawals</u>	<u>Transfers of Principal In</u>	<u>Transfers of Principal Out</u>	<u>Balance of Principal</u>	<u>Preference Period Initial Transfers</u>	<u>Two Year Initial Transfers</u>	<u>Six Year Initial Transfers</u>
Date	Transaction Description										
3/10/2008	W/H TAX DIV IBM		(12,535)	-	* [1]	-	-	817,434,523	-	-	-
3/11/2008	W/H TAX DIV JNJ		(26,878)	-	* [1]	-	-	817,434,523	-	-	-
3/12/2008	W/H TAX DIV MMM		(8,357)	-	* [1]	-	-	817,434,523	-	-	-
3/13/2008	W/H TAX DIV MSFT		(19,994)	-	* [1]	-	-	817,434,523	-	-	-
3/17/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX		(10)	-	* [1]	-	-	817,434,523	-	-	-
3/17/2008	W/H TAX DIV WB		(29,416)	-	* [1]	-	-	817,434,523	-	-	-
3/17/2008	W/H TAX DIV MCD		(10,185)	-	* [1]	-	-	817,434,523	-	-	-
3/17/2008	W/H TAX DIV TWX		(5,092)	-	* [1]	-	-	817,434,523	-	-	-
3/19/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX		(1)	-	* [1]	-	-	817,434,523	-	-	-
3/24/2008	W/H TAX DIV AIG		(11,700)	-	* [1]	-	-	817,434,523	-	-	-
3/27/2008	W/H TAX DIV HD		(8,461)	-	* [1]	-	-	817,434,523	-	-	-
3/28/2008	W/H TAX DIV BAC		(64,180)	-	* [1]	-	-	817,434,523	-	-	-
3/31/2008	W/H TAX DIV PEP		(13,319)	-	* [1]	-	-	817,434,523	-	-	-
4/1/2008	W/H TAX DIV MRK		(19,054)	-	* [1]	-	-	817,434,523	-	-	-
4/1/2008	W/H TAX DIV KO		(17,466)	-	* [1]	-	-	817,434,523	-	-	-
4/2/2008	W/H TAX DIV HPQ		(4,680)	-	* [1]	-	-	817,434,523	-	-	-
4/4/2008	W/H TAX DIV KFT		(9,589)	-	* [1]	-	-	817,434,523	-	-	-
4/4/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX		(3)	-	* [1]	-	-	817,434,523	-	-	-
4/7/2008	W/H TAX DIV WMT		(12,405)	-	* [1]	-	-	817,434,523	-	-	-
4/23/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX		(11)	-	* [1]	-	-	817,434,523	-	-	-
4/25/2008	W/H TAX DIV MDT		(2,917)	-	* [1]	-	-	817,434,523	-	-	-
4/25/2008	W/H TAX DIV GE		(70,594)	-	* [1]	-	-	817,434,523	-	-	-
4/30/2008	W/H TAX DIV JPM		(26,602)	-	* [1]	-	-	817,434,523	-	-	-
4/30/2008	W/H TAX DIV MS		(5,775)	-	* [1]	-	-	817,434,523	-	-	-
5/1/2008	W/H TAX DIV T		(50,560)	-	* [1]	-	-	817,434,523	-	-	-
5/1/2008	W/H TAX DIV VZ		(25,922)	-	* [1]	-	-	817,434,523	-	-	-
5/2/2008	CHECK WIRE		10,000,000	10,000,000	-	-	-	827,434,523	-	-	-
5/2/2008	W/H TAX DIV CVS		(1,867)	-	* [1]	-	-	827,434,523	-	-	-
5/2/2008	W/H TAX DIV BK		(5,600)	-	* [1]	-	-	827,434,523	-	-	-
5/9/2008	W/H TAX DIV AXP		(4,200)	-	* [1]	-	-	827,434,523	-	-	-
5/15/2008	W/H TAX DIV ABT		(11,901)	-	* [1]	-	-	827,434,523	-	-	-
5/15/2008	W/H TAX DIV PG		(26,447)	-	* [1]	-	-	827,434,523	-	-	-
5/20/2008	W/H TAX DIV CAT		(4,900)	-	* [1]	-	-	827,434,523	-	-	-
5/23/2008	W/H TAX DIV C		(33,603)	-	* [1]	-	-	827,434,523	-	-	-
5/28/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX		(28)	-	* [1]	-	-	827,434,523	-	-	-
5/29/2008	W/H TAX DIV GS		(2,722)	-	* [1]	-	-	827,434,523	-	-	-
6/2/2008	W/H TAX DIV WFC		(39,443)	-	* [1]	-	-	827,434,523	-	-	-
6/2/2008	W/H TAX DIV INTC		(17,151)	-	* [1]	-	-	827,434,523	-	-	-
6/2/2008	W/H TAX DIV COP		(9,748)	-	* [1]	-	-	827,434,523	-	-	-
6/2/2008	W/H TAX DIV WMT		(22,158)	-	* [1]	-	-	827,434,523	-	-	-
6/3/2008	W/H TAX DIV UPS		(17,762)	-	* [1]	-	-	827,434,523	-	-	-
6/3/2008	W/H TAX DIV PFE		(84,971)	-	* [1]	-	-	827,434,523	-	-	-
6/6/2008	W/H TAX DIV BA		(11,483)	-	* [1]	-	-	827,434,523	-	-	-
6/10/2008	W/H TAX DIV CVX		(53,645)	-	* [1]	-	-	827,434,523	-	-	-
6/10/2008	W/H TAX DIV XOM		(84,026)	-	* [1]	-	-	827,434,523	-	-	-
6/10/2008	W/H TAX DIV UTX		(12,631)	-	* [1]	-	-	827,434,523	-	-	-
6/10/2008	W/H TAX DIV IBM		(26,912)	-	* [1]	-	-	827,434,523	-	-	-
6/10/2008	W/H TAX DIV EXC		(12,559)	-	* [1]	-	-	827,434,523	-	-	-
6/10/2008	W/H TAX DIV JNJ		(17,398)	-	* [1]	-	-	827,434,523	-	-	-
6/12/2008	W/H TAX DIV MSFT		(34,340)	-	* [1]	-	-	827,434,523	-	-	-
6/12/2008	W/H TAX DIV MMM		(14,353)	-	* [1]	-	-	827,434,523	-	-	-
7/1/2008	CHECK WIRE		(75,000,000)	-	(75,000,000)	-	-	752,434,523	-	(75,000,000)	(75,000,000)
7/1/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX		(10)	-	* [1]	-	-	752,434,523	-	-	-
7/21/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX		(4)	-	* [1]	-	-	752,434,523	-	-	-
7/23/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX		(1)	-	* [1]	-	-	752,434,523	-	-	-
8/1/2008	W/H TAX DIV CVS		(2,551)	-	* [1]	-	-	752,434,523	-	-	-
8/4/2008	CHECK WIRE		20,000,000	20,000,000	-	-	-	772,434,523	-	-	-

Proposed Second Amended Complaint, Pg 108 of 137

Column 1	Column 2	Column 3	Column 4	Column 5	Column 6	Column 7	Column 8	Column 9	Column 10	Column 11
Date	Transaction Description	<u>Transaction Amount Reported in Customer Statement</u>	<u>Cash Deposits</u>	<u>Cash Withdrawals</u>	<u>Transfers of Principal In</u>	<u>Transfers of Principal Out</u>	<u>Balance of Principal</u>	<u>Preference Period Initial Transfers</u>	<u>Two Year Initial Transfers</u>	<u>Six Year Initial Transfers</u>
8/8/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(4)	-	* ^[1]	-	-	772,434,523	-	-	-
8/13/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(0)	-	* ^[1]	-	-	772,434,523	-	-	-
8/20/2008	W/H TAX DIV CAT	(6,793)	-	* ^[1]	-	-	772,434,523	-	-	-
8/22/2008	W/H TAX DIV C	(43,624)	-	* ^[1]	-	-	772,434,523	-	-	-
8/28/2008	W/H TAX DIV GS	(3,235)	-	* ^[1]	-	-	772,434,523	-	-	-
9/2/2008	CHECK WIRE	10,000,000	10,000,000	-	-	-	782,434,523	-	-	-
10/1/2008	CHECK WIRE	(65,000,000)	-	(65,000,000)	-	-	717,434,523	(65,000,000)	(65,000,000)	(65,000,000)
10/2/2008	W/H TAX DIV BUD	(6,839)	-	* ^[1]	-	-	717,434,523	-	-	-
10/2/2008	W/H TAX DIV CVX	(50,266)	-	* ^[1]	-	-	717,434,523	-	-	-
10/2/2008	W/H TAX DIV HD	(4,700)	-	* ^[1]	-	-	717,434,523	-	-	-
10/2/2008	W/H TAX DIV UPS	(16,880)	-	* ^[1]	-	-	717,434,523	-	-	-
10/2/2008	W/H TAX DIV MMM	(13,640)	-	* ^[1]	-	-	717,434,523	-	-	-
10/2/2008	W/H TAX DIV AIG	(21,998)	-	* ^[1]	-	-	717,434,523	-	-	-
10/2/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(2)	-	* ^[1]	-	-	717,434,523	-	-	-
10/2/2008	W/H TAX DIV PFE	(54,715)	-	* ^[1]	-	-	717,434,523	-	-	-
10/2/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(12)	-	* ^[1]	-	-	717,434,523	-	-	-
10/2/2008	W/H TAX DIV INTC	(20,056)	-	* ^[1]	-	-	717,434,523	-	-	-
10/2/2008	W/H TAX DIV MSFT	(32,889)	-	* ^[1]	-	-	717,434,523	-	-	-
10/2/2008	W/H TAX DIV BA	(7,394)	-	* ^[1]	-	-	717,434,523	-	-	-
10/2/2008	W/H TAX DIV WFC	(24,354)	-	* ^[1]	-	-	717,434,523	-	-	-
10/2/2008	W/H TAX DIV BAC	(106,166)	-	* ^[1]	-	-	717,434,523	-	-	-
10/2/2008	W/H TAX DIV XOM	(78,675)	-	* ^[1]	-	-	717,434,523	-	-	-
10/2/2008	W/H TAX DIV TWX	(8,450)	-	* ^[1]	-	-	717,434,523	-	-	-
10/2/2008	W/H TAX DIV PEP	(24,638)	-	* ^[1]	-	-	717,434,523	-	-	-
10/2/2008	W/H TAX DIV UTX	(12,004)	-	* ^[1]	-	-	717,434,523	-	-	-
10/2/2008	W/H TAX DIV WMT	(20,247)	-	* ^[1]	-	-	717,434,523	-	-	-
10/2/2008	W/H TAX DIV QCOM	(3,167)	-	* ^[1]	-	-	717,434,523	-	-	-
10/2/2008	W/H TAX DIV EXC	(11,935)	-	* ^[1]	-	-	717,434,523	-	-	-
10/2/2008	W/H TAX DIV IBM	(17,330)	-	* ^[1]	-	-	717,434,523	-	-	-
10/2/2008	W/H TAX DIV COP	(18,462)	-	* ^[1]	-	-	717,434,523	-	-	-
10/2/2008	W/H TAX DIV MCD	(15,758)	-	* ^[1]	-	-	717,434,523	-	-	-
10/2/2008	W/H TAX DIV JNJ	(48,122)	-	* ^[1]	-	-	717,434,523	-	-	-
10/2/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(10)	-	* ^[1]	-	-	717,434,523	-	-	-
11/4/2008	W/H TAX DIV PM	(13,553)	-	* ^[1]	-	-	717,434,523	-	-	-
11/4/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(1)	-	* ^[1]	-	-	717,434,523	-	-	-
11/4/2008	W/H TAX DIV BAX	(5,192)	-	* ^[1]	-	-	717,434,523	-	-	-
11/4/2008	W/H TAX DIV KO	(9,123)	-	* ^[1]	-	-	717,434,523	-	-	-
11/4/2008	W/H TAX DIV MRK	(29,804)	-	* ^[1]	-	-	717,434,523	-	-	-
11/4/2008	W/H TAX DIV MO	(5,442)	-	* ^[1]	-	-	717,434,523	-	-	-
11/4/2008	W/H TAX DIV HPQ	(7,278)	-	* ^[1]	-	-	717,434,523	-	-	-
11/4/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(0)	-	* ^[1]	-	-	717,434,523	-	-	-
12/1/2008	CHECK WIRE	(210,000,000)	-	(210,000,000)	-	-	507,434,523	(210,000,000)	(210,000,000)	(210,000,000)
12/3/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(1)	-	* ^[1]	-	-	507,434,523	-	-	-
12/3/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(1)	-	* ^[1]	-	-	507,434,523	-	-	-
12/3/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(1)	-	* ^[1]	-	-	507,434,523	-	-	-
12/3/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(0)	-	* ^[1]	-	-	507,434,523	-	-	-
12/3/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX DIV FDLXX	(0)	-	* ^[1]	-	-	507,434,523	-	-	-
Total:			\$ 1,042,232,000	\$ (619,287,477)	\$ 84,490,000	\$ -	\$ 507,434,523	\$ (275,000,000)	\$ (350,000,000)	\$ (609,000,000)

^[1] Amounts withheld from account holders and paid by BLMIS to the IRS on behalf of account holders during the six-year period prior to the filing date have not been deducted from the balance of principal as those amounts have subsequently been refunded by the IRS.

SUBSEQUENT TRANSFERS FROM RYE SELECT BROAD MARKET PORTFOLIO LIMITED TO DEFENDANT

Column 1	Column 2
<u>Date</u>	<u>Amount</u>
9/4/2007	(25,000,000)
7/1/2008	(30,000,000)
10/1/2008	(11,630,000)
11/3/2008	(4,260,000)
12/1/2008	(33,574,000)
Total:	<u>\$ (104,464,000)</u>

**SUBSEQUENT TRANSFERS FROM RYE SELECT BROAD MARKET PORTFOLIO LIMITED
TO RYE SELECT BROAD MARKET XL PORTFOLIO, LTD.**

Column 1	Column 2
<u>Date</u>	<u>Amount</u>
11/1/2006	(22,000,000)
1/2/2007	(10,000,000)
1/2/2007	(10,000,000)
8/1/2007	(6,550,000)
8/28/2007	(6,550,000)
9/4/2007	(8,000,000)
1/2/2008	(7,297,644)
1/2/2008	(3,016,051)
1/3/2008	(2,356)
1/30/2008	(500,000)
4/15/2008	(156,516)
4/16/2008	(160,346)
4/16/2008	(65,660)
Total:	<u>\$ (74,298,573)</u>

BLMIS Account Name	BLMIS Account Number
RYE SELECT BROAD MARKET INSURANCE PORTFOLIO LDC	1FR010

Column 1	Column 2	Column 3	Column 4	Column 5	Column 6	Column 7	Column 8	Column 9	Column 10	Column 11
<u>Date</u>	<u>Transaction Description</u>	<u>Transaction Amount Reported in Customer Statement</u>	<u>Cash Deposits</u>	<u>Cash Withdrawals</u>	<u>Transfers of Principal In</u>	<u>Transfers of Principal Out</u>	<u>Balance of Principal</u>	<u>Preference Period Initial Transfers</u>	<u>Two Year Initial Transfers</u>	<u>Six Year Initial Transfers</u>
2/21/1997	CHECK WIRE	500,000	500,000	-	-	-	500,000	-	-	-
2/26/1997	CHECK WIRE	400,000	400,000	-	-	-	900,000	-	-	-
3/11/1997	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(3)	-	(3)	-	-	899,997	-	-	-
3/31/1997	W/H TAX DIV PEP	(21)	-	(21)	-	-	899,976	-	-	-
4/1/1997	W/H TAX DIV KO	(41)	-	(41)	-	-	899,935	-	-	-
4/7/1997	CHECK WIRE	1,025,000	1,025,000	-	-	-	1,924,935	-	-	-
4/9/1997	W/H TAX DIV WMT	(18)	-	(18)	-	-	1,924,917	-	-	-
4/15/1997	W/H TAX DIV C	(35)	-	(35)	-	-	1,924,882	-	-	-
4/16/1997	W/H TAX DIV HWP	(14)	-	(14)	-	-	1,924,868	-	-	-
4/17/1997	CHECK WIRE	150,000	150,000	-	-	-	2,074,868	-	-	-
4/24/1997	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(43)	-	(43)	-	-	2,074,824	-	-	-
5/1/1997	W/H TAX DIV BMY	(46)	-	(46)	-	-	2,074,779	-	-	-
5/1/1997	W/H TAX DIV BEL	(38)	-	(38)	-	-	2,074,741	-	-	-
5/1/1997	W/H TAX DIV T	(63)	-	(63)	-	-	2,074,677	-	-	-
5/1/1997	W/H TAX DIV AIT	(37)	-	(37)	-	-	2,074,640	-	-	-
5/9/1997	W/H TAX DIV AXP	(13)	-	(13)	-	-	2,074,627	-	-	-
5/12/1997	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(35)	-	(35)	-	-	2,074,592	-	-	-
5/16/1997	W/H TAX DIV DIS	(11)	-	(11)	-	-	2,074,581	-	-	-
5/19/1997	W/H TAX DIV CCI	(77)	-	(77)	-	-	2,074,505	-	-	-
6/2/1997	W/H TAX DIV INTC	(13)	-	(13)	-	-	2,074,492	-	-	-
6/2/1997	W/H TAX DIV COL	(4)	-	(4)	-	-	2,074,487	-	-	-
6/2/1997	W/H TAX DIV F	(160)	-	(160)	-	-	2,074,327	-	-	-
6/10/1997	W/H TAX DIV IBM	(71)	-	(71)	-	-	2,074,256	-	-	-
6/10/1997	W/H TAX DIV MOB	(129)	-	(129)	-	-	2,074,127	-	-	-
6/10/1997	W/H TAX DIV AN	(108)	-	(108)	-	-	2,074,019	-	-	-
6/11/1997	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(5)	-	(5)	-	-	2,074,014	-	-	-
7/7/1997	CHECK WIRE	5,000,000	5,000,000	-	-	-	7,074,014	-	-	-
7/8/1997	CHECK WIRE	250,000	250,000	-	-	-	7,324,014	-	-	-
7/9/1997	W/H TAX DIV HWP	(42)	-	(42)	-	-	7,323,972	-	-	-
7/14/1997	W/H TAX DIV WMT	(46)	-	(46)	-	-	7,323,927	-	-	-
7/18/1997	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(50)	-	(50)	-	-	7,323,877	-	-	-
7/25/1997	W/H TAX DIV GE	(250)	-	(250)	-	-	7,323,627	-	-	-
8/1/1997	W/H TAX DIV T	(156)	-	(156)	-	-	7,323,472	-	-	-
8/1/1997	W/H TAX DIV AIT	(89)	-	(89)	-	-	7,323,383	-	-	-
8/1/1997	W/H TAX DIV BMY	(111)	-	(111)	-	-	7,323,271	-	-	-
8/1/1997	W/H TAX DIV BEL	(94)	-	(94)	-	-	7,323,177	-	-	-
8/5/1997	CHECK WIRE	50,000	50,000	-	-	-	7,373,177	-	-	-
8/8/1997	W/H TAX DIV AXP	(30)	-	(30)	-	-	7,373,147	-	-	-
8/20/1997	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(3)	-	(3)	-	-	7,373,143	-	-	-
8/22/1997	W/H TAX DIV DIS	(26)	-	(26)	-	-	7,373,117	-	-	-
9/4/1997	CHECK WIRE	700,000	700,000	-	-	-	8,073,117	-	-	-
9/12/1997	W/H TAX DIV MMM	(203)	-	(203)	-	-	8,072,915	-	-	-
9/12/1997	W/H TAX DIV MCD	(55)	-	(55)	-	-	8,072,860	-	-	-
9/19/1997	W/H TAX DIV AIG	(50)	-	(50)	-	-	8,072,810	-	-	-
9/23/1997	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(36)	-	(36)	-	-	8,072,774	-	-	-
9/26/1997	W/H TAX DIV NB	(227)	-	(227)	-	-	8,072,547	-	-	-
9/29/1997	CHECK WIRE	(150,000)	-	(150,000)	-	-	7,922,547	-	-	-
10/1/1997	W/H TAX DIV KO	(314)	-	(314)	-	-	7,922,233	-	-	-
10/1/1997	W/H TAX DIV S	(82)	-	(82)	-	-	7,922,151	-	-	-
10/1/1997	W/H TAX DIV MRK	(505)	-	(505)	-	-	7,921,646	-	-	-
10/7/1997	W/H TAX DIV PEP	(175)	-	(175)	-	-	7,921,471	-	-	-
10/10/1997	W/H TAX DIV SLB	(86)	-	(86)	-	-	7,921,385	-	-	-
10/14/1997	W/H TAX DIV WMT	(141)	-	(141)	-	-	7,921,244	-	-	-
10/15/1997	W/H TAX DIV HWP	(129)	-	(129)	-	-	7,921,115	-	-	-
10/15/1997	W/H TAX DIV C	(255)	-	(255)	-	-	7,920,860	-	-	-
10/22/1997	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(79)	-	(79)	-	-	7,920,781	-	-	-
10/27/1997	W/H TAX DIV GE	(827)	-	(827)	-	-	7,919,954	-	-	-
11/3/1997	W/H TAX DIV AIT	(308)	-	(308)	-	-	7,919,645	-	-	-
11/3/1997	W/H TAX DIV BMY	(375)	-	(375)	-	-	7,919,271	-	-	-
11/3/1997	W/H TAX DIV BEL	(591)	-	(591)	-	-	7,918,679	-	-	-
11/3/1997	CHECK WIRE	(120,000)	-	(120,000)	-	-	7,798,679	-	-	-

Column 1	Column 2	Column 3	Column 4	Column 5	Column 6	Column 7	Column 8	Column 9	Column 10	Column 11
<u>Date</u>	<u>Transaction Description</u>	<u>Transaction Amount Reported in Customer Statement</u>	<u>Cash Deposits</u>	<u>Cash Withdrawals</u>	<u>Transfers of Principal In</u>	<u>Transfers of Principal Out</u>	<u>Balance of Principal</u>	<u>Preference Period Initial Transfers</u>	<u>Two Year Initial Transfers</u>	<u>Six Year Initial Transfers</u>
11/3/1997	W/H TAX DIV T	(523)	-	(523)	-	-	7,798,156	-	-	-
11/10/1997	W/H TAX DIV AXP	(105)	-	(105)	-	-	7,798,051	-	-	-
11/20/1997	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(11)	-	(11)	-	-	7,798,041	-	-	-
11/21/1997	W/H TAX DIV DIS	(87)	-	(87)	-	-	7,797,954	-	-	-
12/12/1997	W/H TAX DIV MCD	(56)	-	(56)	-	-	7,797,897	-	-	-
12/15/1997	W/H TAX DIV KO	(344)	-	(344)	-	-	7,797,553	-	-	-
12/17/1997	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(69)	-	(69)	-	-	7,797,484	-	-	-
12/19/1997	W/H TAX DIV AIG	(51)	-	(51)	-	-	7,797,433	-	-	-
12/24/1997	W/H TAX DIV NB	(270)	-	(270)	-	-	7,797,163	-	-	-
1/2/1998	W/H TAX DIV PEP	(191)	-	(191)	-	-	7,796,972	-	-	-
1/2/1998	W/H TAX DIV MRK	(541)	-	(541)	-	-	7,796,432	-	-	-
1/12/1998	CHECK WIRE	2,200,000	2,200,000	-	-	-	9,996,432	-	-	-
1/15/1998	W/H TAX DIV C	(262)	-	(262)	-	-	9,996,169	-	-	-
1/20/1998	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(1)	-	(1)	-	-	9,996,169	-	-	-
2/19/1998	W/H TAX DIV CCI	(335)	-	(335)	-	-	9,995,833	-	-	-
2/24/1998	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(9)	-	(9)	-	-	9,995,824	-	-	-
2/25/1998	W/H TAX DIV MER	(87)	-	(87)	-	-	9,995,737	-	-	-
3/2/1998	W/H TAX DIV INTC	(63)	-	(63)	-	-	9,995,673	-	-	-
3/2/1998	W/H TAX DIV F	(643)	-	(643)	-	-	9,995,030	-	-	-
3/5/1998	CHECK WIRE	1,400,000	1,400,000	-	-	-	11,395,030	-	-	-
3/6/1998	W/H TAX DIV BA	(184)	-	(184)	-	-	11,394,846	-	-	-
3/10/1998	W/H TAX DIV JNJ	(385)	-	(385)	-	-	11,394,461	-	-	-
3/10/1998	W/H TAX DIV AN	(492)	-	(492)	-	-	11,393,969	-	-	-
3/10/1998	W/H TAX DIV IBM	(248)	-	(248)	-	-	11,393,722	-	-	-
3/10/1998	W/H TAX DIV MOB	(582)	-	(582)	-	-	11,393,140	-	-	-
3/10/1998	W/H TAX DIV GM	(474)	-	(474)	-	-	11,392,666	-	-	-
3/10/1998	W/H TAX DIV XON	(1,286)	-	(1,286)	-	-	11,391,380	-	-	-
3/11/1998	W/H TAX DIV BAC	(302)	-	(302)	-	-	11,391,078	-	-	-
3/12/1998	W/H TAX DIV MMM	(281)	-	(281)	-	-	11,390,798	-	-	-
3/13/1998	W/H TAX DIV ARC	(312)	-	(312)	-	-	11,390,486	-	-	-
3/16/1998	W/H TAX DIV DD	(459)	-	(459)	-	-	11,390,027	-	-	-
3/17/1998	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(34)	-	(34)	-	-	11,389,992	-	-	-
4/3/1998	W/H TAX DIV SLB	(123)	-	(123)	-	-	11,389,869	-	-	-
4/6/1998	W/H TAX DIV WMT	(233)	-	(233)	-	-	11,389,637	-	-	-
4/15/1998	W/H TAX DIV HWP	(195)	-	(195)	-	-	11,389,442	-	-	-
4/22/1998	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(42)	-	(42)	-	-	11,389,400	-	-	-
5/1/1998	W/H TAX DIV AIT	(461)	-	(461)	-	-	11,388,938	-	-	-
5/1/1998	W/H TAX DIV BEL	(789)	-	(789)	-	-	11,388,149	-	-	-
5/1/1998	W/H TAX DIV T	(725)	-	(725)	-	-	11,387,425	-	-	-
5/1/1998	W/H TAX DIV BMY	(514)	-	(514)	-	-	11,386,911	-	-	-
5/6/1998	CHECK WIRE	2,250,000	2,250,000	-	-	-	13,636,911	-	-	-
5/8/1998	W/H TAX DIV AXP	(148)	-	(148)	-	-	13,636,763	-	-	-
5/19/1998	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(27)	-	(27)	-	-	13,636,736	-	-	-
5/22/1998	W/H TAX DIV DIS	(138)	-	(138)	-	-	13,636,597	-	-	-
6/5/1998	W/H TAX DIV BA	(213)	-	(213)	-	-	13,636,384	-	-	-
6/9/1998	W/H TAX DIV JNJ	(508)	-	(508)	-	-	13,635,877	-	-	-
6/10/1998	W/H TAX DIV GM	(398)	-	(398)	-	-	13,635,479	-	-	-
6/10/1998	W/H TAX DIV AN	(798)	-	(798)	-	-	13,634,681	-	-	-
6/10/1998	W/H TAX DIV XON	(1,104)	-	(1,104)	-	-	13,633,577	-	-	-
6/10/1998	W/H TAX DIV IBM	(94)	-	(94)	-	-	13,633,483	-	-	-
6/10/1998	W/H TAX DIV MOB	(189)	-	(189)	-	-	13,633,294	-	-	-
6/11/1998	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(11)	-	(11)	-	-	13,633,282	-	-	-
6/11/1998	W/H TAX DIV BAC	(367)	-	(367)	-	-	13,632,916	-	-	-
6/12/1998	W/H TAX DIV DD	(622)	-	(622)	-	-	13,632,294	-	-	-
6/12/1998	W/H TAX DIV MMM	(326)	-	(326)	-	-	13,631,968	-	-	-
6/12/1998	W/H TAX DIV MCD	(94)	-	(94)	-	-	13,631,874	-	-	-
6/19/1998	W/H TAX DIV AIG	(83)	-	(83)	-	-	13,631,792	-	-	-
6/26/1998	W/H TAX DIV NB	(548)	-	(548)	-	-	13,631,243	-	-	-
6/30/1998	W/H TAX DIV NT	(49)	-	(49)	-	-	13,631,194	-	-	-
6/30/1998	W/H TAX DIV PEP	(298)	-	(298)	-	-	13,630,896	-	-	-
7/1/1998	AMOCO CORP CANCEL W/H	798	-	798	-	-	13,631,694	-	-	-

Column 1	Column 2	Column 3	Column 4	Column 5	Column 6	Column 7	Column 8	Column 9	Column 10	Column 11
<u>Date</u>	<u>Transaction Description</u>	<u>Transaction Amount Reported in Customer Statement</u>	<u>Cash Deposits</u>	<u>Cash Withdrawals</u>	<u>Transfers of Principal In</u>	<u>Transfers of Principal Out</u>	<u>Balance of Principal</u>	<u>Preference Period Initial Transfers</u>	<u>Two Year Initial Transfers</u>	<u>Six Year Initial Transfers</u>
7/1/1998	W/H TAX DIV KO	(570)	-	(570)	-	-	13,631,125	-	-	-
7/1/1998	AMOCO CORP W/H TAX DIV	(399)	-	(399)	-	-	13,630,726	-	-	-
7/1/1998	W/H TAX DIV MRK	(819)	-	(819)	-	-	13,629,907	-	-	-
7/7/1998	CHECK WIRE	1,000,000	1,000,000	-	-	-	14,629,907	-	-	-
7/10/1998	W/H TAX DIV SLB	(143)	-	(143)	-	-	14,629,763	-	-	-
7/13/1998	W/H TAX DIV WMT	(265)	-	(265)	-	-	14,629,498	-	-	-
7/15/1998	W/H TAX DIV C	(398)	-	(398)	-	-	14,629,100	-	-	-
7/15/1998	W/H TAX DIV HWP	(258)	-	(258)	-	-	14,628,842	-	-	-
7/22/1998	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(18)	-	(18)	-	-	14,628,824	-	-	-
7/27/1998	W/H TAX DIV GE	(1,496)	-	(1,496)	-	-	14,627,328	-	-	-
8/3/1998	W/H TAX DIV T	(813)	-	(813)	-	-	14,626,516	-	-	-
8/3/1998	W/H TAX DIV BMY	(596)	-	(596)	-	-	14,625,920	-	-	-
8/3/1998	W/H TAX DIV BEL	(915)	-	(915)	-	-	14,625,005	-	-	-
8/3/1998	W/H TAX DIV AIT	(502)	-	(502)	-	-	14,624,502	-	-	-
8/5/1998	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(4)	-	(4)	-	-	14,624,499	-	-	-
8/10/1998	W/H TAX DIV AXP	(167)	-	(167)	-	-	14,624,332	-	-	-
9/4/1998	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(5)	-	(5)	-	-	14,624,327	-	-	-
9/11/1998	W/H TAX DIV MCD	(87)	-	(87)	-	-	14,624,240	-	-	-
9/30/1998	W/H TAX DIV PEP	(51)	-	(51)	-	-	14,624,189	-	-	-
10/15/1998	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(3)	-	(3)	-	-	14,624,186	-	-	-
11/23/1998	CHECK WIRE	600,000	600,000	-	-	-	15,224,186	-	-	-
11/23/1998	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(3)	-	(3)	-	-	15,224,183	-	-	-
12/11/1998	W/H TAX DIV MCD	(43)	-	(43)	-	-	15,224,140	-	-	-
12/15/1998	W/H TAX DIV KO	(256)	-	(256)	-	-	15,223,885	-	-	-
12/18/1998	W/H TAX DIV AIG	(40)	-	(40)	-	-	15,223,845	-	-	-
12/22/1998	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(10)	-	(10)	-	-	15,223,834	-	-	-
12/23/1998	W/H TAX DIV BAC	(539)	-	(539)	-	-	15,223,296	-	-	-
1/4/1999	W/H TAX DIV PEP	(133)	-	(133)	-	-	15,223,163	-	-	-
1/4/1999	W/H TAX DIV ONE	(303)	-	(303)	-	-	15,222,859	-	-	-
1/4/1999	W/H TAX DIV MRK	(452)	-	(452)	-	-	15,222,408	-	-	-
1/5/1999	CHECK WIRE	(300,000)	-	(300,000)	-	-	14,922,408	-	-	-
1/11/1999	W/H TAX DIV WMT	(118)	-	(118)	-	-	14,922,290	-	-	-
1/22/1999	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(2)	-	(2)	-	-	14,922,289	-	-	-
2/11/1999	CHECK WIRE	1,325,000	1,325,000	-	-	-	16,247,289	-	-	-
2/16/1999	W/H TAX DIV TXN	(51)	-	(51)	-	-	16,247,238	-	-	-
2/16/1999	W/H TAX DIV PG	(349)	-	(349)	-	-	16,246,889	-	-	-
2/24/1999	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(10)	-	(10)	-	-	16,246,879	-	-	-
2/26/1999	W/H TAX DIV C	(608)	-	(608)	-	-	16,246,271	-	-	-
3/1/1999	W/H TAX DIV INTC	(99)	-	(99)	-	-	16,246,172	-	-	-
3/1/1999	W/H TAX DIV F	(824)	-	(824)	-	-	16,245,348	-	-	-
3/1/1999	W/H TAX DIV WFC	(442)	-	(442)	-	-	16,244,906	-	-	-
3/3/1999	W/H TAX DIV BA	(201)	-	(201)	-	-	16,244,705	-	-	-
3/4/1999	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(1)	-	(1)	-	-	16,244,705	-	-	-
3/8/1999	CHECK WIRE	600,000	600,000	-	-	-	16,844,705	-	-	-
3/9/1999	W/H TAX DIV JNJ	(493)	-	(493)	-	-	16,844,211	-	-	-
3/10/1999	W/H TAX DIV GM	(493)	-	(493)	-	-	16,843,718	-	-	-
3/10/1999	W/H TAX DIV IBM	(315)	-	(315)	-	-	16,843,404	-	-	-
3/10/1999	W/H TAX DIV XON	(885)	-	(885)	-	-	16,842,518	-	-	-
3/15/1999	W/H TAX DIV DD	(586)	-	(586)	-	-	16,841,932	-	-	-
3/31/1999	W/H TAX DIV PEP	(294)	-	(294)	-	-	16,841,638	-	-	-
3/31/1999	W/H TAX DIV MCD	(99)	-	(99)	-	-	16,841,539	-	-	-
4/1/1999	W/H TAX DIV ONE	(766)	-	(766)	-	-	16,840,773	-	-	-
4/1/1999	W/H TAX DIV KO	(608)	-	(608)	-	-	16,840,165	-	-	-
4/14/1999	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(12)	-	(12)	-	-	16,840,153	-	-	-
4/15/1999	CHECK WIRE	2,000,000	2,000,000	-	-	-	18,840,153	-	-	-
4/19/1999	W/H TAX DIV WMT	(351)	-	(351)	-	-	18,839,802	-	-	-
4/26/1999	W/H TAX DIV GE	(462)	-	(462)	-	-	18,839,340	-	-	-
5/5/1999	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(4)	-	(4)	-	-	18,839,336	-	-	-
5/10/1999	CHECK WIRE	1,800,000	1,800,000	-	-	-	20,639,336	-	-	-
5/14/1999	W/H TAX DIV PG	(133)	-	(133)	-	-	20,639,203	-	-	-
5/24/1999	W/H TAX DIV TXN	(11)	-	(11)	-	-	20,639,192	-	-	-

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5/28/1999	W/H TAX DIV C	(168)	-	(168)	-	-	20,639,024	-	-	-
6/1/1999	W/H TAX DIV INTC	(103)	-	(103)	-	-	20,638,921	-	-	-
6/1/1999	W/H TAX DIV WFC	(332)	-	(332)	-	-	20,638,589	-	-	-
6/1/1999	W/H TAX DIV F	(194)	-	(194)	-	-	20,638,395	-	-	-
6/1/1999	W/H TAX DIV LU	(36)	-	(36)	-	-	20,638,359	-	-	-
6/3/1999	CHECK WIRE	8,000,000	8,000,000	-	-	-	28,638,359	-	-	-
6/4/1999	W/H TAX DIV BA	(223)	-	(223)	-	-	28,638,136	-	-	-
6/8/1999	W/H TAX DIV JNJ	(609)	-	(609)	-	-	28,637,527	-	-	-
6/10/1999	W/H TAX DIV GM	(538)	-	(538)	-	-	28,636,989	-	-	-
6/10/1999	W/H TAX DIV XON	(1,639)	-	(1,639)	-	-	28,635,350	-	-	-
6/10/1999	W/H TAX DIV IBM	(225)	-	(225)	-	-	28,635,125	-	-	-
6/10/1999	W/H TAX DIV MOB	(744)	-	(744)	-	-	28,634,381	-	-	-
6/14/1999	W/H TAX DIV DD	(666)	-	(666)	-	-	28,633,715	-	-	-
6/16/1999	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(21)	-	(21)	-	-	28,633,694	-	-	-
7/7/1999	CHECK WIRE	11,500,000	11,500,000	-	-	-	40,133,694	-	-	-
7/12/1999	W/H TAX DIV WMT	(394)	-	(394)	-	-	40,133,301	-	-	-
7/14/1999	W/H TAX DIV HWP	(288)	-	(288)	-	-	40,133,013	-	-	-
7/21/1999	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(44)	-	(44)	-	-	40,132,969	-	-	-
7/26/1999	W/H TAX DIV GE	(2,087)	-	(2,087)	-	-	40,130,882	-	-	-
8/2/1999	W/H TAX DIV T	(1,238)	-	(1,238)	-	-	40,129,644	-	-	-
8/2/1999	W/H TAX DIV BEL	(1,083)	-	(1,083)	-	-	40,128,561	-	-	-
8/2/1999	W/H TAX DIV AIT	(607)	-	(607)	-	-	40,127,954	-	-	-
8/2/1999	W/H TAX DIV BMY	(750)	-	(750)	-	-	40,127,204	-	-	-
8/5/1999	CHECK WIRE	5,800,000	5,800,000	-	-	-	45,927,204	-	-	-
8/5/1999	W/H TAX DIV AIG	(14)	-	(14)	-	-	45,927,191	-	-	-
8/10/1999	W/H TAX DIV AXP	(177)	-	(177)	-	-	45,927,014	-	-	-
8/16/1999	W/H TAX DIV TXN	(22)	-	(22)	-	-	45,926,992	-	-	-
8/24/1999	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(43)	-	(43)	-	-	45,926,949	-	-	-
8/27/1999	W/H TAX DIV C	(308)	-	(308)	-	-	45,926,641	-	-	-
9/1/1999	W/H TAX DIV F	(370)	-	(370)	-	-	45,926,271	-	-	-
9/1/1999	W/H TAX DIV INTC	(69)	-	(69)	-	-	45,926,202	-	-	-
9/1/1999	W/H TAX DIV WFC	(220)	-	(220)	-	-	45,925,983	-	-	-
9/1/1999	W/H TAX DIV LU	(41)	-	(41)	-	-	45,925,942	-	-	-
9/3/1999	W/H TAX DIV BA	(89)	-	(89)	-	-	45,925,853	-	-	-
9/7/1999	W/H TAX DIV JNJ	(506)	-	(506)	-	-	45,925,347	-	-	-
9/8/1999	CHECK WIRE	10,000,000	10,000,000	-	-	-	55,925,347	-	-	-
9/10/1999	W/H TAX DIV MOB	(289)	-	(289)	-	-	55,925,057	-	-	-
9/10/1999	W/H TAX DIV GM	(212)	-	(212)	-	-	55,924,846	-	-	-
9/10/1999	W/H TAX DIV IBM	(142)	-	(142)	-	-	55,924,704	-	-	-
9/10/1999	W/H TAX DIV XON	(659)	-	(659)	-	-	55,924,045	-	-	-
9/13/1999	W/H TAX DIV MMM	(289)	-	(289)	-	-	55,923,756	-	-	-
9/13/1999	W/H TAX DIV DD	(266)	-	(266)	-	-	55,923,489	-	-	-
9/15/1999	W/H TAX DIV MCD	(230)	-	(230)	-	-	55,923,259	-	-	-
9/17/1999	W/H TAX DIV AIG	(274)	-	(274)	-	-	55,922,985	-	-	-
9/24/1999	W/H TAX DIV BAC	(2,753)	-	(2,753)	-	-	55,920,231	-	-	-
9/30/1999	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(39)	-	(39)	-	-	55,920,192	-	-	-
9/30/1999	W/H TAX DIV PEP	(699)	-	(699)	-	-	55,919,493	-	-	-
10/1/1999	W/H TAX DIV MRK	(2,455)	-	(2,455)	-	-	55,917,038	-	-	-
10/1/1999	W/H TAX DIV ONE	(1,706)	-	(1,706)	-	-	55,915,332	-	-	-
10/1/1999	W/H TAX DIV KO	(1,397)	-	(1,397)	-	-	55,913,935	-	-	-
10/6/1999	CHECK WIRE	8,500,000	8,500,000	-	-	-	64,413,935	-	-	-
10/12/1999	W/H TAX DIV WMT	(783)	-	(783)	-	-	64,413,152	-	-	-
10/13/1999	W/H TAX DIV HWP	(576)	-	(576)	-	-	64,412,576	-	-	-
10/20/1999	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(12)	-	(12)	-	-	64,412,564	-	-	-
10/25/1999	W/H TAX DIV GE	(4,046)	-	(4,046)	-	-	64,408,517	-	-	-
11/1/1999	W/H TAX DIV AIT	(1,214)	-	(1,214)	-	-	64,407,303	-	-	-
11/1/1999	W/H TAX DIV BMY	(1,509)	-	(1,509)	-	-	64,405,794	-	-	-
11/1/1999	W/H TAX DIV T	(2,445)	-	(2,445)	-	-	64,403,349	-	-	-
11/1/1999	W/H TAX DIV BEL	(2,096)	-	(2,096)	-	-	64,401,254	-	-	-
11/5/1999	CHECK WIRE	6,500,000	6,500,000	-	-	-	70,901,254	-	-	-
11/10/1999	W/H TAX DIV AXP	(354)	-	(354)	-	-	70,900,899	-	-	-

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11/17/1999	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(14)	-	(14)	-	-	70,900,885	-	-	-
12/3/1999	W/H TAX DIV BA	(223)	-	(223)	-	-	70,900,662	-	-	-
12/7/1999	W/H TAX DIV JNJ	(637)	-	(637)	-	-	70,900,025	-	-	-
12/8/1999	CHECK WIRE	5,800,000	5,800,000	-	-	-	76,700,025	-	-	-
12/10/1999	W/H TAX DIV GM	(569)	-	(569)	-	-	76,699,457	-	-	-
12/10/1999	W/H TAX DIV MOB	(778)	-	(778)	-	-	76,698,679	-	-	-
12/10/1999	W/H TAX DIV XON	(1,851)	-	(1,851)	-	-	76,696,828	-	-	-
12/10/1999	W/H TAX DIV IBM	(382)	-	(382)	-	-	76,696,446	-	-	-
12/13/1999	W/H TAX DIV MMM	(1,116)	-	(1,116)	-	-	76,695,330	-	-	-
12/14/1999	W/H TAX DIV DD	(597)	-	(597)	-	-	76,694,733	-	-	-
12/17/1999	W/H TAX DIV DIS	(716)	-	(716)	-	-	76,694,017	-	-	-
12/31/1999	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(46)	-	(46)	-	-	76,693,970	-	-	-
1/5/2000	CHECK WIRE	9,700,000	9,700,000	-	-	-	86,393,970	-	-	-
1/11/2000	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(1)	-	(1)	-	-	86,393,970	-	-	-
2/1/2000	W/H TAX DIV BEL	(1,211)	-	(1,211)	-	-	86,392,758	-	-	-
2/8/2000	CHECK WIRE	7,000,000	7,000,000	-	-	-	93,392,758	-	-	-
2/14/2000	W/H TAX DIV TXN	(194)	-	(194)	-	-	93,392,564	-	-	-
2/15/2000	W/H TAX DIV PG	(2,436)	-	(2,436)	-	-	93,390,128	-	-	-
2/24/2000	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(8)	-	(8)	-	-	93,390,120	-	-	-
2/25/2000	W/H TAX DIV C	(3,089)	-	(3,089)	-	-	93,387,031	-	-	-
3/1/2000	W/H TAX DIV INTC	(574)	-	(574)	-	-	93,386,456	-	-	-
3/1/2000	W/H TAX DIV F	(3,494)	-	(3,494)	-	-	93,382,962	-	-	-
3/1/2000	W/H TAX DIV WFC	(2,040)	-	(2,040)	-	-	93,380,922	-	-	-
3/1/2000	W/H TAX DIV LU	(344)	-	(344)	-	-	93,380,578	-	-	-
3/3/2000	W/H TAX DIV BA	(700)	-	(700)	-	-	93,379,878	-	-	-
3/7/2000	W/H TAX DIV JNJ	(2,239)	-	(2,239)	-	-	93,377,640	-	-	-
3/8/2000	CHECK WIRE	4,500,000	4,500,000	-	-	-	97,877,640	-	-	-
3/10/2000	W/H TAX DIV GM	(1,835)	-	(1,835)	-	-	97,875,804	-	-	-
3/10/2000	W/H TAX DIV XOM	(8,675)	-	(8,675)	-	-	97,867,129	-	-	-
3/10/2000	W/H TAX DIV IBM	(1,204)	-	(1,204)	-	-	97,865,925	-	-	-
3/10/2000	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(17)	-	(17)	-	-	97,865,908	-	-	-
3/14/2000	W/H TAX DIV DD	(2,094)	-	(2,094)	-	-	97,863,814	-	-	-
3/23/2000	W/H TAX DIV HD	(189)	-	(189)	-	-	97,863,625	-	-	-
3/31/2000	W/H TAX DIV PEP	(831)	-	(831)	-	-	97,862,794	-	-	-
4/3/2000	W/H TAX DIV KO	(2,713)	-	(2,713)	-	-	97,860,082	-	-	-
4/10/2000	W/H TAX DIV WMT	(1,753)	-	(1,753)	-	-	97,858,328	-	-	-
4/25/2000	W/H TAX DIV GE	(2,816)	-	(2,816)	-	-	97,855,512	-	-	-
4/28/2000	W/H TAX DIV MWD	(368)	-	(368)	-	-	97,855,144	-	-	-
4/28/2000	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(51)	-	(51)	-	-	97,855,093	-	-	-
5/5/2000	CHECK WIRE	3,500,000	3,500,000	-	-	-	101,355,093	-	-	-
5/12/2000	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(10)	-	(10)	-	-	101,355,083	-	-	-
6/1/2000	W/H TAX DIV INTC	(279)	-	(279)	-	-	101,354,804	-	-	-
6/1/2000	W/H TAX DIV WFC	(1,022)	-	(1,022)	-	-	101,353,782	-	-	-
6/9/2000	CHECK WIRE	3,000,000	3,000,000	-	-	-	104,353,782	-	-	-
6/12/2000	W/H TAX DIV DD	(2,415)	-	(2,415)	-	-	104,351,368	-	-	-
6/12/2000	W/H TAX DIV IBM	(656)	-	(656)	-	-	104,350,712	-	-	-
6/12/2000	W/H TAX DIV GM	(909)	-	(909)	-	-	104,349,803	-	-	-
6/12/2000	W/H TAX DIV XOM	(10,237)	-	(10,237)	-	-	104,339,566	-	-	-
6/13/2000	W/H TAX DIV JNJ	(1,651)	-	(1,651)	-	-	104,337,915	-	-	-
6/21/2000	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(35)	-	(35)	-	-	104,337,880	-	-	-
7/10/2000	W/H TAX DIV WMT	(515)	-	(515)	-	-	104,337,365	-	-	-
7/18/2000	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(2)	-	(2)	-	-	104,337,363	-	-	-
8/3/2000	W/H TAX DIV AIG	(12)	-	(12)	-	-	104,337,351	-	-	-
8/7/2000	CHECK WIRE	7,500,000	7,500,000	-	-	-	111,837,351	-	-	-
8/15/2000	W/H TAX DIV PG	(1,531)	-	(1,531)	-	-	111,835,821	-	-	-
8/15/2000	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(53)	-	(53)	-	-	111,835,768	-	-	-
8/21/2000	W/H TAX DIV TXN	(210)	-	(210)	-	-	111,835,558	-	-	-
8/24/2000	W/H TAX DIV MER	(752)	-	(752)	-	-	111,834,806	-	-	-
8/25/2000	W/H TAX DIV C	(3,858)	-	(3,858)	-	-	111,830,948	-	-	-
9/1/2000	W/H TAX DIV WFC	(2,222)	-	(2,222)	-	-	111,828,726	-	-	-
9/1/2000	W/H TAX DIV INTC	(837)	-	(837)	-	-	111,827,889	-	-	-

Proposed Second Amended Complaint Pg 117 of 137

Column 1	Column 2	Column 3	Column 4	Column 5	Column 6	Column 7	Column 8	Column 9	Column 10	Column 11
<u>Date</u>	<u>Transaction Description</u>	<u>Transaction Amount Reported in Customer Statement</u>	<u>Cash Deposits</u>	<u>Cash Withdrawals</u>	<u>Transfers of Principal In</u>	<u>Transfers of Principal Out</u>	<u>Balance of Principal</u>	<u>Preference Period Initial Transfers</u>	<u>Two Year Initial Transfers</u>	<u>Six Year Initial Transfers</u>
9/1/2000	W/H TAX DIV LU	(428)	-	(428)	-	-	111,827,460	-	-	-
9/11/2000	W/H TAX DIV XOM	(5,343)	-	(5,343)	-	-	111,822,117	-	-	-
9/11/2000	W/H TAX DIV IBM	(1,467)	-	(1,467)	-	-	111,820,651	-	-	-
9/15/2000	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(33)	-	(33)	-	-	111,820,618	-	-	-
10/2/2000	W/H TAX DIV KO	(1,639)	-	(1,639)	-	-	111,818,979	-	-	-
10/5/2000	W/H TAX DIV AV	(1)	-	(1)	-	-	111,818,978	-	-	-
10/10/2000	W/H TAX DIV WMT	(1,050)	-	(1,050)	-	-	111,817,929	-	-	-
10/11/2000	W/H TAX DIV HWP	(1,090)	-	(1,090)	-	-	111,816,839	-	-	-
10/18/2000	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(9)	-	(9)	-	-	111,816,830	-	-	-
10/25/2000	W/H TAX DIV GE	(9,250)	-	(9,250)	-	-	111,807,580	-	-	-
10/27/2000	W/H TAX DIV MWD	(1,563)	-	(1,563)	-	-	111,806,017	-	-	-
11/1/2000	W/H TAX DIV PHA	(1,050)	-	(1,050)	-	-	111,804,967	-	-	-
11/1/2000	W/H TAX DIV BMY	(3,320)	-	(3,320)	-	-	111,801,647	-	-	-
11/1/2000	W/H TAX DIV T	(5,726)	-	(5,726)	-	-	111,795,921	-	-	-
11/1/2000	W/H TAX DIV VZ	(7,177)	-	(7,177)	-	-	111,788,745	-	-	-
11/10/2000	W/H TAX DIV AXP	(728)	-	(728)	-	-	111,788,016	-	-	-
11/15/2000	CHECK WIRE	4,500,000	4,500,000	-	-	-	116,288,016	-	-	-
12/1/2000	CHECK WIRE	(22,000,000)	-	(22,000,000)	-	-	94,288,016	-	-	-
12/12/2000	W/H TAX DIV JNJ	(646)	-	(646)	-	-	94,287,371	-	-	-
12/18/2000	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(99)	-	(99)	-	-	94,287,271	-	-	-
1/10/2001	CHECK WIRE	18,000,000	18,000,000	-	-	-	112,287,271	-	-	-
1/18/2001	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(33)	-	(33)	-	-	112,287,239	-	-	-
1/30/2001	W/H TAX DIV MWD	(726)	-	(726)	-	-	112,286,512	-	-	-
2/1/2001	W/H TAX DIV PHA	(460)	-	(460)	-	-	112,286,052	-	-	-
2/1/2001	W/H TAX DIV VZ	(3,040)	-	(3,040)	-	-	112,283,012	-	-	-
2/7/2001	CHECK WIRE	12,000,000	12,000,000	-	-	-	124,283,012	-	-	-
2/12/2001	W/H TAX DIV TXN	(293)	-	(293)	-	-	124,282,719	-	-	-
2/15/2001	W/H TAX DIV PG	(2,392)	-	(2,392)	-	-	124,280,327	-	-	-
2/22/2001	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(21)	-	(21)	-	-	124,280,306	-	-	-
2/23/2001	W/H TAX DIV C	(5,512)	-	(5,512)	-	-	124,274,794	-	-	-
3/1/2001	W/H TAX DIV LU	(328)	-	(328)	-	-	124,274,466	-	-	-
3/1/2001	W/H TAX DIV WFC	(3,154)	-	(3,154)	-	-	124,271,312	-	-	-
3/1/2001	W/H TAX DIV INTC	(1,083)	-	(1,083)	-	-	124,270,229	-	-	-
3/8/2001	W/H TAX DIV PFE	(5,625)	-	(5,625)	-	-	124,264,604	-	-	-
3/9/2001	CHECK WIRE	12,900,000	12,900,000	-	-	-	137,164,604	-	-	-
3/9/2001	W/H TAX DIV XOM	(11,753)	-	(11,753)	-	-	137,152,851	-	-	-
3/12/2001	W/H TAX DIV IBM	(1,844)	-	(1,844)	-	-	137,151,007	-	-	-
3/13/2001	W/H TAX DIV JNJ	(1,503)	-	(1,503)	-	-	137,149,504	-	-	-
3/19/2001	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(46)	-	(46)	-	-	137,149,458	-	-	-
3/22/2001	W/H TAX DIV HD	(166)	-	(166)	-	-	137,149,291	-	-	-
3/30/2001	W/H TAX DIV PEP	(381)	-	(381)	-	-	137,148,910	-	-	-
4/2/2001	W/H TAX DIV MRK	(1,365)	-	(1,365)	-	-	137,147,545	-	-	-
4/2/2001	W/H TAX DIV KO	(800)	-	(800)	-	-	137,146,745	-	-	-
4/9/2001	W/H TAX DIV WMT	(2,179)	-	(2,179)	-	-	137,144,566	-	-	-
4/11/2001	W/H TAX DIV HWP	(1,142)	-	(1,142)	-	-	137,143,424	-	-	-
4/24/2001	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(10)	-	(10)	-	-	137,143,413	-	-	-
4/27/2001	W/H TAX DIV MWD	(1,783)	-	(1,783)	-	-	137,141,630	-	-	-
4/30/2001	W/H TAX DIV JPM	(4,485)	-	(4,485)	-	-	137,137,145	-	-	-
5/1/2001	W/H TAX DIV VZ	(7,325)	-	(7,325)	-	-	137,129,820	-	-	-
5/1/2001	W/H TAX DIV T	(989)	-	(989)	-	-	137,128,831	-	-	-
5/1/2001	W/H TAX DIV BMY	(3,737)	-	(3,737)	-	-	137,125,094	-	-	-
5/1/2001	W/H TAX DIV PHA	(1,092)	-	(1,092)	-	-	137,124,002	-	-	-
5/2/2001	W/H TAX DIV TYC	(156)	-	(156)	-	-	137,123,846	-	-	-
5/10/2001	W/H TAX DIV AXP	(739)	-	(739)	-	-	137,123,107	-	-	-
5/15/2001	W/H TAX DIV PG	(3,184)	-	(3,184)	-	-	137,119,922	-	-	-
6/20/2001	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(74)	-	(74)	-	-	137,119,849	-	-	-
7/9/2001	W/H TAX DIV WMT	(1,986)	-	(1,986)	-	-	137,117,862	-	-	-
7/11/2001	W/H TAX DIV HWP	(431)	-	(431)	-	-	137,117,432	-	-	-
7/11/2001	W/H TAX DIV XOM	(193)	-	(193)	-	-	137,117,239	-	-	-
7/12/2001	CHECK WIRE	5,000,000	5,000,000	-	-	-	142,117,239	-	-	-
7/23/2001	W/H TAX DIV MWD	(2,757)	-	(2,757)	-	-	142,114,482	-	-	-

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7/25/2001	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(8)	-	(8)	-	-	142,114,474	-	-	-
7/25/2001	W/H TAX DIV GE	(16,708)	-	(16,708)	-	-	142,097,766	-	-	-
7/31/2001	W/H TAX DIV JPM	(7,155)	-	(7,155)	-	-	142,090,611	-	-	-
8/1/2001	W/H TAX DIV BMY	(5,496)	-	(5,496)	-	-	142,085,115	-	-	-
8/1/2001	W/H TAX DIV TYC	(246)	-	(246)	-	-	142,084,868	-	-	-
8/1/2001	W/H TAX DIV VZ	(10,901)	-	(10,901)	-	-	142,073,967	-	-	-
8/1/2001	W/H TAX DIV PHA	(1,867)	-	(1,867)	-	-	142,072,100	-	-	-
8/10/2001	W/H TAX DIV AXP	(1,133)	-	(1,133)	-	-	142,070,967	-	-	-
8/15/2001	W/H TAX DIV PG	(2,373)	-	(2,373)	-	-	142,068,594	-	-	-
8/24/2001	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(52)	-	(52)	-	-	142,068,542	-	-	-
9/4/2001	TRANS TO 1FR08030 (1FR080)	(4,000,000)	-	-	-	(4,000,000)	138,068,542	-	-	-
9/13/2001	W/H TAX DIV HD	(1,076)	-	(1,076)	-	-	138,067,466	-	-	-
9/28/2001	W/H TAX DIV BAC	(10,265)	-	(10,265)	-	-	138,057,202	-	-	-
9/28/2001	W/H TAX DIV PEP	(2,969)	-	(2,969)	-	-	138,054,232	-	-	-
10/1/2001	W/H TAX DIV MRK	(9,302)	-	(9,302)	-	-	138,044,930	-	-	-
10/1/2001	W/H TAX DIV KO	(5,114)	-	(5,114)	-	-	138,039,816	-	-	-
10/2/2001	CHECK WIRE	(3,000,000)	-	(3,000,000)	-	-	135,039,816	-	-	-
10/9/2001	W/H TAX DIV WMT	(3,615)	-	(3,615)	-	-	135,036,201	-	-	-
10/10/2001	W/H TAX DIV HWP	(1,810)	-	(1,810)	-	-	135,034,391	-	-	-
10/15/2001	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(124)	-	(124)	-	-	135,034,267	-	-	-
10/25/2001	W/H TAX DIV GE	(18,482)	-	(18,482)	-	-	135,015,785	-	-	-
10/26/2001	W/H TAX DIV MWD	(3,024)	-	(3,024)	-	-	135,012,761	-	-	-
10/31/2001	W/H TAX DIV JPM	(7,790)	-	(7,790)	-	-	135,004,971	-	-	-
10/31/2001	CHECK WIRE	(4,000,000)	-	(4,000,000)	-	-	131,004,971	-	-	-
11/1/2001	W/H TAX DIV PHA	(1,980)	-	(1,980)	-	-	131,002,991	-	-	-
11/1/2001	W/H TAX DIV TYC	(283)	-	(283)	-	-	131,002,708	-	-	-
11/1/2001	W/H TAX DIV BMY	(6,214)	-	(6,214)	-	-	130,996,495	-	-	-
11/1/2001	W/H TAX DIV VZ	(11,997)	-	(11,997)	-	-	130,984,498	-	-	-
11/1/2001	W/H TAX DIV T	(1,501)	-	(1,501)	-	-	130,982,996	-	-	-
11/9/2001	W/H TAX DIV AXP	(1,224)	-	(1,224)	-	-	130,981,773	-	-	-
11/15/2001	W/H TAX DIV PG	(5,572)	-	(5,572)	-	-	130,976,200	-	-	-
11/19/2001	W/H TAX DIV TXN	(435)	-	(435)	-	-	130,975,765	-	-	-
11/19/2001	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(8)	-	(8)	-	-	130,975,757	-	-	-
11/21/2001	W/H TAX DIV C	(9,339)	-	(9,339)	-	-	130,966,418	-	-	-
12/3/2001	W/H TAX DIV MCD	(94)	-	(94)	-	-	130,966,324	-	-	-
12/3/2001	W/H TAX DIV WFC	(5,168)	-	(5,168)	-	-	130,961,156	-	-	-
12/3/2001	W/H TAX DIV INTC	(1,583)	-	(1,583)	-	-	130,959,573	-	-	-
12/6/2001	W/H TAX DIV PFE	(5,280)	-	(5,280)	-	-	130,954,293	-	-	-
12/10/2001	W/H TAX DIV IBM	(2,823)	-	(2,823)	-	-	130,951,470	-	-	-
12/10/2001	W/H TAX DIV XOM	(18,490)	-	(18,490)	-	-	130,932,980	-	-	-
12/14/2001	W/H TAX DIV DD	(119)	-	(119)	-	-	130,932,862	-	-	-
12/31/2001	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(23)	-	(23)	-	-	130,932,839	-	-	-
1/2/2002	TRANS TO 1FR08030 (1FR080)	(61,000,000)	-	-	-	(61,000,000)	69,932,839	-	-	-
1/7/2002	W/H TAX DIV WMT	(626)	-	(626)	-	-	69,932,213	-	-	-
1/10/2002	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(8)	-	(8)	-	-	69,932,205	-	-	-
1/25/2002	W/H TAX DIV MWD	(1,533)	-	(1,533)	-	-	69,930,672	-	-	-
2/1/2002	W/H TAX DIV SBC	(5,173)	-	(5,173)	-	-	69,925,498	-	-	-
2/1/2002	W/H TAX DIV PHA	(1,038)	-	(1,038)	-	-	69,924,460	-	-	-
2/1/2002	W/H TAX DIV VZ	(6,267)	-	(6,267)	-	-	69,918,193	-	-	-
2/11/2002	W/H TAX DIV TXN	(256)	-	(256)	-	-	69,917,937	-	-	-
2/15/2002	W/H TAX DIV PG	(3,377)	-	(3,377)	-	-	69,914,560	-	-	-
2/21/2002	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(4)	-	(4)	-	-	69,914,555	-	-	-
2/21/2002	TRANS TO 1FR08030 (1FR080)	(10,000,000)	-	-	-	(10,000,000)	59,914,555	-	-	-
2/22/2002	W/H TAX DIV C	(5,647)	-	(5,647)	-	-	59,908,908	-	-	-
3/1/2002	W/H TAX DIV WFC	(3,081)	-	(3,081)	-	-	59,905,827	-	-	-
3/1/2002	W/H TAX DIV INTC	(951)	-	(951)	-	-	59,904,876	-	-	-
3/6/2002	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(0)	-	(0)	-	-	59,904,876	-	-	-
3/7/2002	W/H TAX DIV PFE	(5,625)	-	(5,625)	-	-	59,899,251	-	-	-
3/11/2002	W/H TAX DIV BUD	(1,209)	-	(1,209)	-	-	59,898,042	-	-	-
3/11/2002	W/H TAX DIV IBM	(1,659)	-	(1,659)	-	-	59,896,383	-	-	-
3/11/2002	W/H TAX DIV XOM	(10,832)	-	(10,832)	-	-	59,885,551	-	-	-

Proposed Second Amended Complaint Pg 119 of 137

Column 1	Column 2	Column 3	Column 4	Column 5	Column 6	Column 7	Column 8	Column 9	Column 10	Column 11
<u>Date</u>	<u>Transaction Description</u>	<u>Transaction Amount Reported in Customer Statement</u>	<u>Cash Deposits</u>	<u>Cash Withdrawals</u>	<u>Transfers of Principal In</u>	<u>Transfers of Principal Out</u>	<u>Balance of Principal</u>	<u>Preference Period Initial Transfers</u>	<u>Two Year Initial Transfers</u>	<u>Six Year Initial Transfers</u>
3/12/2002	W/H TAX DIV JNJ	(2,359)	-	(2,359)	-	-	59,883,192	-	-	-
3/14/2002	W/H TAX DIV DD	(2,489)	-	(2,489)	-	-	59,880,704	-	-	-
3/15/2002	W/H TAX DIV AIG	(315)	-	(315)	-	-	59,880,389	-	-	-
3/22/2002	W/H TAX DIV BAC	(2,752)	-	(2,752)	-	-	59,877,636	-	-	-
3/27/2002	CHECK WIRE	(2,000,000)	-	(2,000,000)	-	-	57,877,636	-	-	-
3/28/2002	W/H TAX DIV HD	(772)	-	(772)	-	-	57,876,864	-	-	-
4/1/2002	W/H TAX DIV MRK	(5,375)	-	(5,375)	-	-	57,871,489	-	-	-
4/1/2002	W/H TAX DIV KO	(3,353)	-	(3,353)	-	-	57,868,136	-	-	-
4/1/2002	W/H TAX DIV PEP	(1,676)	-	(1,676)	-	-	57,866,459	-	-	-
4/1/2002	W/H TAX DIV ONE	(903)	-	(903)	-	-	57,865,556	-	-	-
4/10/2002	W/H TAX DIV MO	(8,382)	-	(8,382)	-	-	57,857,173	-	-	-
4/18/2002	W/H TAX DIV WMT	(2,242)	-	(2,242)	-	-	57,854,931	-	-	-
4/23/2002	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(9)	-	(9)	-	-	57,854,922	-	-	-
4/25/2002	W/H TAX DIV GE	(5,239)	-	(5,239)	-	-	57,849,683	-	-	-
4/26/2002	W/H TAX DIV MWD	(1,690)	-	(1,690)	-	-	57,847,993	-	-	-
4/26/2002	W/H TAX DIV MDT	(465)	-	(465)	-	-	57,847,527	-	-	-
4/30/2002	W/H TAX DIV JPM	(4,521)	-	(4,521)	-	-	57,843,007	-	-	-
5/1/2002	W/H TAX DIV VZ	(7,059)	-	(7,059)	-	-	57,835,948	-	-	-
5/1/2002	W/H TAX DIV PHA	(1,171)	-	(1,171)	-	-	57,834,777	-	-	-
5/1/2002	W/H TAX DIV BMY	(3,654)	-	(3,654)	-	-	57,831,123	-	-	-
5/1/2002	W/H TAX DIV SBC	(6,110)	-	(6,110)	-	-	57,825,013	-	-	-
5/1/2002	W/H TAX DIV TYC	(169)	-	(169)	-	-	57,824,844	-	-	-
5/10/2002	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(8)	-	(8)	-	-	57,824,836	-	-	-
5/15/2002	W/H TAX DIV PG	(1,741)	-	(1,741)	-	-	57,823,095	-	-	-
5/24/2002	W/H TAX DIV C	(3,381)	-	(3,381)	-	-	57,819,715	-	-	-
6/3/2002	W/H TAX DIV INTC	(479)	-	(479)	-	-	57,819,235	-	-	-
6/3/2002	W/H TAX DIV WFC	(3,496)	-	(3,496)	-	-	57,815,739	-	-	-
6/6/2002	W/H TAX DIV PFE	(6,088)	-	(6,088)	-	-	57,809,651	-	-	-
6/10/2002	W/H TAX DIV BUD	(858)	-	(858)	-	-	57,808,794	-	-	-
6/10/2002	W/H TAX DIV XOM	(11,631)	-	(11,631)	-	-	57,797,163	-	-	-
6/10/2002	W/H TAX DIV IBM	(1,945)	-	(1,945)	-	-	57,795,218	-	-	-
6/11/2002	W/H TAX DIV JNJ	(1,670)	-	(1,670)	-	-	57,793,548	-	-	-
6/12/2002	W/H TAX DIV DD	(1,937)	-	(1,937)	-	-	57,791,611	-	-	-
6/25/2002	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(6)	-	(6)	-	-	57,791,606	-	-	-
7/1/2002	TRANS TO 1FR08030 (1FR080)	(9,490,000)	-	-	-	(9,490,000)	48,301,606	-	-	-
7/10/2002	W/H TAX DIV MO	(1,407)	-	(1,407)	-	-	48,300,198	-	-	-
7/15/2002	W/H TAX DIV USB	(453)	-	(453)	-	-	48,299,745	-	-	-
7/19/2002	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(8)	-	(8)	-	-	48,299,737	-	-	-
7/25/2002	W/H TAX DIV GE	(2,166)	-	(2,166)	-	-	48,297,572	-	-	-
7/26/2002	W/H TAX DIV MDT	(88)	-	(88)	-	-	48,297,483	-	-	-
7/26/2002	W/H TAX DIV MWD	(302)	-	(302)	-	-	48,297,181	-	-	-
7/26/2002	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(2)	-	(2)	-	-	48,297,179	-	-	-
7/31/2002	W/H TAX DIV JPM	(825)	-	(825)	-	-	48,296,354	-	-	-
8/1/2002	W/H TAX DIV PHA	(205)	-	(205)	-	-	48,296,149	-	-	-
8/1/2002	W/H TAX DIV SBC	(1,065)	-	(1,065)	-	-	48,295,085	-	-	-
8/1/2002	W/H TAX DIV BMY	(651)	-	(651)	-	-	48,294,434	-	-	-
8/1/2002	W/H TAX DIV VZ	(1,246)	-	(1,246)	-	-	48,293,188	-	-	-
8/1/2002	W/H TAX DIV T	(171)	-	(171)	-	-	48,293,018	-	-	-
8/9/2002	W/H TAX DIV AXP	(121)	-	(121)	-	-	48,292,896	-	-	-
8/19/2002	W/H TAX DIV MON	(0)	-	(0)	-	-	48,292,896	-	-	-
8/19/2002	W/H TAX DIV TXN	(316)	-	(316)	-	-	48,292,580	-	-	-
8/23/2002	W/H TAX DIV C	(8,234)	-	(8,234)	-	-	48,284,346	-	-	-
8/26/2002	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(4)	-	(4)	-	-	48,284,342	-	-	-
9/3/2002	W/H TAX DIV WFC	(4,163)	-	(4,163)	-	-	48,280,179	-	-	-
9/3/2002	W/H TAX DIV INTC	(1,158)	-	(1,158)	-	-	48,279,021	-	-	-
9/3/2002	CHECK WIRE	(4,000,000)	-	(4,000,000)	-	-	44,279,021	-	-	-
9/5/2002	W/H TAX DIV PFE	(7,091)	-	(7,091)	-	-	44,271,930	-	-	-
9/5/2002	W/H TAX DIV G	(1,450)	-	(1,450)	-	-	44,270,481	-	-	-
9/6/2002	W/H TAX DIV BA	(1,218)	-	(1,218)	-	-	44,269,263	-	-	-
9/9/2002	W/H TAX DIV BUD	(1,450)	-	(1,450)	-	-	44,267,813	-	-	-
9/10/2002	W/H TAX DIV XOM	(13,399)	-	(13,399)	-	-	44,254,414	-	-	-

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9/10/2002	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(9)	-	(9)	-	-	44,254,405	-	-	-
9/10/2002	W/H TAX DIV IBM	(2,190)	-	(2,190)	-	-	44,252,216	-	-	-
9/10/2002	W/H TAX DIV JNJ	(1,731)	-	(1,731)	-	-	44,250,485	-	-	-
9/12/2002	W/H TAX DIV DD	(2,959)	-	(2,959)	-	-	44,247,526	-	-	-
10/17/2002	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(8)	-	(8)	-	-	44,247,518	-	-	-
11/4/2002	CHECK WIRE	6,000,000	6,000,000	-	-	-	50,247,518	-	-	-
11/15/2002	W/H TAX DIV PG	(1,646)	-	(1,646)	-	-	50,245,872	-	-	-
11/15/2002	W/H TAX DIV CL	(474)	-	(474)	-	-	50,245,398	-	-	-
11/18/2002	W/H TAX DIV TXN	(168)	-	(168)	-	-	50,245,229	-	-	-
11/22/2002	W/H TAX DIV C	(4,196)	-	(4,196)	-	-	50,241,033	-	-	-
11/25/2002	W/H TAX DIV GS	(264)	-	(264)	-	-	50,240,770	-	-	-
11/27/2002	W/H TAX DIV MER	(657)	-	(657)	-	-	50,240,113	-	-	-
12/17/2002	CHECK WIRE	1,000,000	1,000,000	-	-	-	51,240,113	-	-	-
1/6/2003	W/H TAX DIV PFE	(2,676)	-	* [1]	-	-	51,240,113	-	-	-
1/6/2003	W/H TAX DIV WFC	(2,251)	-	* [1]	-	-	51,240,113	-	-	-
1/6/2003	W/H TAX DIV IBM	(1,188)	-	* [1]	-	-	51,240,113	-	-	-
1/6/2003	W/H TAX DIV BUD	(797)	-	* [1]	-	-	51,240,113	-	-	-
1/6/2003	W/H TAX DIV G	(807)	-	* [1]	-	-	51,240,113	-	-	-
1/6/2003	W/H TAX DIV UTX	(382)	-	* [1]	-	-	51,240,113	-	-	-
1/6/2003	W/H TAX DIV HCA	(53)	-	* [1]	-	-	51,240,113	-	-	-
1/6/2003	W/H TAX DIV BA	(477)	-	* [1]	-	-	51,240,113	-	-	-
1/6/2003	W/H TAX DIV XOM	(7,269)	-	* [1]	-	-	51,240,113	-	-	-
1/6/2003	W/H TAX DIV DD	(1,167)	-	* [1]	-	-	51,240,113	-	-	-
1/6/2003	W/H TAX DIV JNJ	(770)	-	* [1]	-	-	51,240,113	-	-	-
1/6/2003	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(53)	-	* [1]	-	-	51,240,113	-	-	-
1/6/2003	W/H TAX DIV INTC	(627)	-	* [1]	-	-	51,240,113	-	-	-
1/10/2003	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(3)	-	* [1]	-	-	51,240,113	-	-	-
1/31/2003	W/H TAX DIV MWD	(1,090)	-	* [1]	-	-	51,240,113	-	-	-
2/3/2003	W/H TAX DIV PHA	(1,364)	-	* [1]	-	-	51,240,113	-	-	-
2/3/2003	W/H TAX DIV SBC	(3,947)	-	* [1]	-	-	51,240,113	-	-	-
2/3/2003	W/H TAX DIV VZ	(4,640)	-	* [1]	-	-	51,240,113	-	-	-
2/10/2003	W/H TAX DIV TXN	(287)	-	* [1]	-	-	51,240,113	-	-	-
2/14/2003	W/H TAX DIV PG	(4,141)	-	* [1]	-	-	51,240,113	-	-	-
2/14/2003	W/H TAX DIV PFE	(7,244)	-	* [1]	-	-	51,240,113	-	-	-
2/14/2003	W/H TAX DIV CL	(779)	-	* [1]	-	-	51,240,113	-	-	-
2/27/2003	W/H TAX DIV GS	(433)	-	* [1]	-	-	51,240,113	-	-	-
2/28/2003	W/H TAX DIV C	(8,120)	-	* [1]	-	-	51,240,113	-	-	-
2/28/2003	W/H TAX DIV MER	(1,071)	-	* [1]	-	-	51,240,113	-	-	-
3/3/2003	W/H TAX DIV INTC	(1,045)	-	* [1]	-	-	51,240,113	-	-	-
3/3/2003	W/H TAX DIV WFC	(4,001)	-	* [1]	-	-	51,240,113	-	-	-
3/4/2003	CHECK WIRE	5,000,000	5,000,000	-	-	-	56,240,113	-	-	-
3/5/2003	W/H 1/31/03G	(1,347)	-	* [1]	-	-	56,240,113	-	-	-
3/7/2003	W/H TAX DIV BA	(1,104)	-	* [1]	-	-	56,240,113	-	-	-
3/7/2003	W/H TAX DIV MSFT	(5,266)	-	* [1]	-	-	56,240,113	-	-	-
3/10/2003	W/H TAX DIV UTX	(884)	-	* [1]	-	-	56,240,113	-	-	-
3/10/2003	W/H TAX DIV IBM	(1,978)	-	* [1]	-	-	56,240,113	-	-	-
3/10/2003	W/H TAX DIV XOM	(12,149)	-	* [1]	-	-	56,240,113	-	-	-
3/10/2003	W/H TAX DIV BUD	(1,266)	-	* [1]	-	-	56,240,113	-	-	-
3/11/2003	W/H TAX DIV JNJ	(4,764)	-	* [1]	-	-	56,240,113	-	-	-
3/12/2003	W/H TAX DIV MMM	(1,486)	-	* [1]	-	-	56,240,113	-	-	-
3/14/2003	W/H TAX DIV DD	(2,778)	-	* [1]	-	-	56,240,113	-	-	-
3/17/2003	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(62)	-	* [1]	-	-	56,240,113	-	-	-

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<u>Date</u>	<u>Transaction Description</u>	<u>Transaction Amount Reported in Customer Statement</u>	<u>Cash Deposits</u>	<u>Cash Withdrawals</u>	<u>Transfers of Principal In</u>	<u>Transfers of Principal Out</u>	<u>Balance of Principal</u>	<u>Preference Period Initial Transfers</u>	<u>Two Year Initial Transfers</u>	<u>Six Year Initial Transfers</u>
4/7/2003	W/H TAX DIV WMT	(3,656)	-	* ^[1]	-	-	56,240,113	-	-	-
4/9/2003	W/H TAX DIV HPQ	(2,305)	-	* ^[1]	-	-	56,240,113	-	-	-
4/15/2003	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(17)	-	* ^[1]	-	-	56,240,113	-	-	-
5/9/2003	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(7)	-	* ^[1]	-	-	56,240,113	-	-	-
5/19/2003	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(12)	-	* ^[1]	-	-	56,240,113	-	-	-
5/28/2003	W/H TAX DIV MER	(900)	-	* ^[1]	-	-	56,240,113	-	-	-
5/30/2003	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(2)	-	* ^[1]	-	-	56,240,113	-	-	-
6/2/2003	W/H TAX DIV INTC	(487)	-	* ^[1]	-	-	56,240,113	-	-	-
6/2/2003	W/H TAX DIV WFC	(3,374)	-	* ^[1]	-	-	56,240,113	-	-	-
6/5/2003	W/H TAX DIV PFE	(8,079)	-	* ^[1]	-	-	56,240,113	-	-	-
6/9/2003	W/H TAX DIV BUD	(1,097)	-	* ^[1]	-	-	56,240,113	-	-	-
6/10/2003	W/H TAX DIV UTX	(844)	-	* ^[1]	-	-	56,240,113	-	-	-
6/10/2003	W/H TAX DIV JNJ	(4,799)	-	* ^[1]	-	-	56,240,113	-	-	-
6/10/2003	W/H TAX DIV IBM	(1,800)	-	* ^[1]	-	-	56,240,113	-	-	-
6/10/2003	W/H TAX DIV XOM	(11,320)	-	* ^[1]	-	-	56,240,113	-	-	-
6/12/2003	W/H TAX DIV DD	(2,406)	-	* ^[1]	-	-	56,240,113	-	-	-
6/12/2003	W/H TAX DIV MMM	(1,650)	-	* ^[1]	-	-	56,240,113	-	-	-
6/20/2003	W/H TAX DIV AIG	(1,013)	-	* ^[1]	-	-	56,240,113	-	-	-
6/25/2003	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(4)	-	* ^[1]	-	-	56,240,113	-	-	-
6/26/2003	W/H TAX DIV HD	(1,157)	-	* ^[1]	-	-	56,240,113	-	-	-
6/27/2003	W/H TAX DIV BAC	(7,906)	-	* ^[1]	-	-	56,240,113	-	-	-
6/30/2003	W/H TAX DIV PEP	(2,286)	-	* ^[1]	-	-	56,240,113	-	-	-
7/1/2003	W/H TAX DIV KO	(4,546)	-	* ^[1]	-	-	56,240,113	-	-	-
7/1/2003	W/H TAX DIV ONE	(2,049)	-	* ^[1]	-	-	56,240,113	-	-	-
7/1/2003	W/H TAX DIV ALL	(1,150)	-	* ^[1]	-	-	56,240,113	-	-	-
7/1/2003	W/H TAX DIV MRK	(6,623)	-	* ^[1]	-	-	56,240,113	-	-	-
7/3/2003	W/H TAX DIV SLB	(703)	-	* ^[1]	-	-	56,240,113	-	-	-
7/7/2003	W/H TAX DIV WMT	(1,533)	-	* ^[1]	-	-	56,240,113	-	-	-
7/8/2003	W/H TAX DIV MO	(10,969)	-	* ^[1]	-	-	56,240,113	-	-	-
7/9/2003	W/H TAX DIV HPQ	(2,026)	-	* ^[1]	-	-	56,240,113	-	-	-
7/10/2003	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(2)	-	* ^[1]	-	-	56,240,113	-	-	-
7/21/2003	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(2)	-	* ^[1]	-	-	56,240,113	-	-	-
7/31/2003	W/H TAX DIV MWD	(1,950)	-	* ^[1]	-	-	56,240,113	-	-	-
8/1/2003	W/H TAX DIV VZ	(8,160)	-	* ^[1]	-	-	56,240,113	-	-	-
8/1/2003	W/H TAX DIV SBC	(9,729)	-	* ^[1]	-	-	56,240,113	-	-	-
8/13/2003	TRANS FROM IT002730 (IT0027)	2,000,000	-	-	2,000,000	-	58,240,113	-	-	-
8/15/2003	W/H TAX DIV PG	(4,500)	-	* ^[1]	-	-	58,240,113	-	-	-
8/15/2003	W/H TAX DIV CL	(1,017)	-	* ^[1]	-	-	58,240,113	-	-	-
8/18/2003	W/H TAX DIV TXN	(281)	-	* ^[1]	-	-	58,240,113	-	-	-
8/22/2003	W/H TAX DIV C	(13,929)	-	* ^[1]	-	-	58,240,113	-	-	-
8/27/2003	W/H TAX DIV MER	(1,130)	-	* ^[1]	-	-	58,240,113	-	-	-
8/28/2003	W/H TAX DIV GS	(883)	-	* ^[1]	-	-	58,240,113	-	-	-
9/2/2003	W/H TAX DIV INTC	(1,007)	-	* ^[1]	-	-	58,240,113	-	-	-
9/2/2003	W/H TAX DIV WFC	(5,723)	-	* ^[1]	-	-	58,240,113	-	-	-
9/4/2003	W/H TAX DIV PFE	(5,615)	-	* ^[1]	-	-	58,240,113	-	-	-
9/5/2003	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(13)	-	* ^[1]	-	-	58,240,113	-	-	-
9/5/2003	W/H TAX DIV G	(1,263)	-	* ^[1]	-	-	58,240,113	-	-	-
9/5/2003	W/H TAX DIV BA	(670)	-	* ^[1]	-	-	58,240,113	-	-	-
9/9/2003	W/H TAX DIV BUD	(1,399)	-	* ^[1]	-	-	58,240,113	-	-	-

Column 1	Column 2	Column 3	Column 4	Column 5	Column 6	Column 7	Column 8	Column 9	Column 10	Column 11
<u>Date</u>	<u>Transaction Description</u>	<u>Transaction Amount Reported in Customer Statement</u>	<u>Cash Deposits</u>	<u>Cash Withdrawals</u>	<u>Transfers of Principal In</u>	<u>Transfers of Principal Out</u>	<u>Balance of Principal</u>	<u>Preference Period Initial Transfers</u>	<u>Two Year Initial Transfers</u>	<u>Six Year Initial Transfers</u>
9/10/2003	W/H TAX DIV IBM	(2,148)	-	* ^[1]	-	-	58,240,113	-	-	-
9/10/2003	W/H TAX DIV XOM	(12,851)	-	* ^[1]	-	-	58,240,113	-	-	-
9/10/2003	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(0)	-	* ^[1]	-	-	58,240,113	-	-	-
9/12/2003	W/H TAX DIV DD	(1,687)	-	* ^[1]	-	-	58,240,113	-	-	-
9/19/2003	W/H TAX DIV AIG	(447)	-	* ^[1]	-	-	58,240,113	-	-	-
9/23/2003	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(5)	-	* ^[1]	-	-	58,240,113	-	-	-
9/26/2003	W/H TAX DIV BAC	(3,227)	-	* ^[1]	-	-	58,240,113	-	-	-
9/29/2003	CHECK WIRE	(23,000,000)	-	(23,000,000)	-	-	35,240,113	-	-	(23,000,000)
9/30/2003	W/H TAX DIV PEP	(1,748)	-	* ^[1]	-	-	35,240,113	-	-	-
9/30/2003	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(2)	-	* ^[1]	-	-	35,240,113	-	-	-
10/1/2003	W/H TAX DIV ONE	(1,869)	-	* ^[1]	-	-	35,240,113	-	-	-
10/1/2003	W/H TAX DIV MRK	(2,195)	-	* ^[1]	-	-	35,240,113	-	-	-
10/1/2003	W/H TAX DIV KO	(3,468)	-	* ^[1]	-	-	35,240,113	-	-	-
10/1/2003	W/H TAX DIV VIA.B	(499)	-	* ^[1]	-	-	35,240,113	-	-	-
10/8/2003	W/H TAX DIV HPQ	(1,564)	-	* ^[1]	-	-	35,240,113	-	-	-
10/9/2003	W/H TAX DIV MO	(8,995)	-	* ^[1]	-	-	35,240,113	-	-	-
10/14/2003	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(1)	-	* ^[1]	-	-	35,240,113	-	-	-
10/17/2003	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(0)	-	* ^[1]	-	-	35,240,113	-	-	-
10/31/2003	W/H TAX DIV MWD	(1,243)	-	* ^[1]	-	-	35,240,113	-	-	-
11/3/2003	W/H TAX DIV VZ	(5,374)	-	* ^[1]	-	-	35,240,113	-	-	-
11/3/2003	W/H TAX DIV SBC	(4,707)	-	* ^[1]	-	-	35,240,113	-	-	-
11/3/2003	W/H TAX DIV SBC	(1,666)	-	* ^[1]	-	-	35,240,113	-	-	-
11/7/2003	W/H TAX DIV MSFT	(11,836)	-	* ^[1]	-	-	35,240,113	-	-	-
11/14/2003	W/H TAX DIV PG	(3,977)	-	* ^[1]	-	-	35,240,113	-	-	-
11/17/2003	W/H TAX DIV TXN	(256)	-	* ^[1]	-	-	35,240,113	-	-	-
11/24/2003	W/H TAX DIV GS	(764)	-	* ^[1]	-	-	35,240,113	-	-	-
11/25/2003	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(9)	-	* ^[1]	-	-	35,240,113	-	-	-
11/26/2003	W/H TAX DIV C	(12,308)	-	* ^[1]	-	-	35,240,113	-	-	-
11/26/2003	W/H TAX DIV MER	(1,049)	-	* ^[1]	-	-	35,240,113	-	-	-
12/1/2003	W/H TAX DIV INTC	(913)	-	* ^[1]	-	-	35,240,113	-	-	-
12/1/2003	W/H TAX DIV WFC	(5,222)	-	* ^[1]	-	-	35,240,113	-	-	-
12/1/2003	W/H TAX DIV MCD	(3,420)	-	* ^[1]	-	-	35,240,113	-	-	-
12/4/2003	W/H TAX DIV PFE	(7,932)	-	* ^[1]	-	-	35,240,113	-	-	-
12/5/2003	W/H TAX DIV G	(1,092)	-	* ^[1]	-	-	35,240,113	-	-	-
12/9/2003	W/H TAX DIV JNJ	(4,838)	-	* ^[1]	-	-	35,240,113	-	-	-
12/9/2003	W/H TAX DIV BUD	(1,209)	-	* ^[1]	-	-	35,240,113	-	-	-
12/10/2003	W/H TAX DIV IBM	(1,857)	-	* ^[1]	-	-	35,240,113	-	-	-
12/10/2003	W/H TAX DIV XOM	(11,347)	-	* ^[1]	-	-	35,240,113	-	-	-
12/10/2003	W/H TAX DIV UTX	(1,069)	-	* ^[1]	-	-	35,240,113	-	-	-
12/12/2003	W/H TAX DIV MMM	(964)	-	* ^[1]	-	-	35,240,113	-	-	-
12/15/2003	W/H TAX DIV DD	(2,352)	-	* ^[1]	-	-	35,240,113	-	-	-
12/31/2003	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(16)	-	* ^[1]	-	-	35,240,113	-	-	-
1/2/2004	W/H TAX DIV ONE	(396)	-	* ^[1]	-	-	35,240,113	-	-	-
1/2/2004	W/H TAX DIV PEP	(401)	-	* ^[1]	-	-	35,240,113	-	-	-
1/5/2004	W/H TAX DIV WMT	(570)	-	* ^[1]	-	-	35,240,113	-	-	-
1/6/2004	W/H TAX DIV DIS	(638)	-	* ^[1]	-	-	35,240,113	-	-	-
1/7/2004	W/H TAX DIV HPQ	(359)	-	* ^[1]	-	-	35,240,113	-	-	-
1/8/2004	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(1)	-	* ^[1]	-	-	35,240,113	-	-	-
1/9/2004	W/H TAX DIV MO	(2,064)	-	* ^[1]	-	-	35,240,113	-	-	-

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1/15/2004	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(1)	-	* ^[1]	-	-	35,240,113	-	-	-
1/30/2004	W/H TAX DIV MWD	(653)	-	* ^[1]	-	-	35,240,113	-	-	-
2/2/2004	W/H TAX DIV VZ	(2,599)	-	* ^[1]	-	-	35,240,113	-	-	-
2/2/2004	W/H TAX DIV SBC	(2,518)	-	* ^[1]	-	-	35,240,113	-	-	-
2/5/2004	CHECK WIRE	5,000,000	5,000,000	-	-	-	40,240,113	-	-	-
2/17/2004	W/H TAX DIV PG	(3,952)	-	* ^[1]	-	-	40,240,113	-	-	-
2/26/2004	W/H TAX DIV GS	(724)	-	* ^[1]	-	-	40,240,113	-	-	-
2/27/2004	W/H TAX DIV MER	(1,019)	-	* ^[1]	-	-	40,240,113	-	-	-
2/27/2004	W/H TAX DIV C	(13,433)	-	* ^[1]	-	-	40,240,113	-	-	-
3/1/2004	W/H TAX DIV INTC	(1,684)	-	* ^[1]	-	-	40,240,113	-	-	-
3/1/2004	W/H TAX DIV WFC	(4,950)	-	* ^[1]	-	-	40,240,113	-	-	-
3/5/2004	W/H TAX DIV G	(1,035)	-	* ^[1]	-	-	40,240,113	-	-	-
3/5/2004	W/H TAX DIV BA	(886)	-	* ^[1]	-	-	40,240,113	-	-	-
3/5/2004	W/H TAX DIV PFE	(8,397)	-	* ^[1]	-	-	40,240,113	-	-	-
3/9/2004	W/H TAX DIV BUD	(1,146)	-	* ^[1]	-	-	40,240,113	-	-	-
3/9/2004	W/H TAX DIV JNJ	(4,629)	-	* ^[1]	-	-	40,240,113	-	-	-
3/10/2004	W/H TAX DIV IBM	(1,760)	-	* ^[1]	-	-	40,240,113	-	-	-
3/10/2004	W/H TAX DIV UTX	(638)	-	* ^[1]	-	-	40,240,113	-	-	-
3/10/2004	W/H TAX DIV XOM	(10,756)	-	* ^[1]	-	-	40,240,113	-	-	-
3/12/2004	W/H TAX DIV MMM	(1,182)	-	* ^[1]	-	-	40,240,113	-	-	-
3/15/2004	W/H TAX DIV DD	(2,229)	-	* ^[1]	-	-	40,240,113	-	-	-
4/6/2004	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(42)	-	* ^[1]	-	-	40,240,113	-	-	-
4/8/2004	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(0)	-	* ^[1]	-	-	40,240,113	-	-	-
4/30/2004	W/H TAX DIV MWD	(1,461)	-	* ^[1]	-	-	40,240,113	-	-	-
4/30/2004	W/H TAX DIV JPM	(1,121)	-	* ^[1]	-	-	40,240,113	-	-	-
5/3/2004	W/H TAX DIV VZ	(5,624)	-	* ^[1]	-	-	40,240,113	-	-	-
5/3/2004	W/H TAX DIV SBC	(5,533)	-	* ^[1]	-	-	40,240,113	-	-	-
5/14/2004	W/H TAX DIV PG	(4,301)	-	* ^[1]	-	-	40,240,113	-	-	-
5/17/2004	W/H TAX DIV TXN	(251)	-	* ^[1]	-	-	40,240,113	-	-	-
5/26/2004	W/H TAX DIV MER	(1,081)	-	* ^[1]	-	-	40,240,113	-	-	-
5/27/2004	W/H TAX DIV GS	(768)	-	* ^[1]	-	-	40,240,113	-	-	-
5/28/2004	W/H TAX DIV C	(14,008)	-	* ^[1]	-	-	40,240,113	-	-	-
6/1/2004	W/H TAX DIV WFC	(5,253)	-	* ^[1]	-	-	40,240,113	-	-	-
6/1/2004	W/H TAX DIV INTC	(1,750)	-	* ^[1]	-	-	40,240,113	-	-	-
6/4/2004	W/H TAX DIV PFE	(8,749)	-	* ^[1]	-	-	40,240,113	-	-	-
6/4/2004	W/H TAX DIV G	(1,098)	-	* ^[1]	-	-	40,240,113	-	-	-
6/7/2004	W/H TAX DIV WMT	(2,580)	-	* ^[1]	-	-	40,240,113	-	-	-
6/7/2004	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(20)	-	* ^[1]	-	-	40,240,113	-	-	-
6/8/2004	W/H TAX DIV JNJ	(5,738)	-	* ^[1]	-	-	40,240,113	-	-	-
6/9/2004	W/H TAX DIV BUD	(1,217)	-	* ^[1]	-	-	40,240,113	-	-	-
6/10/2004	W/H TAX DIV UTX	(877)	-	* ^[1]	-	-	40,240,113	-	-	-
6/10/2004	W/H TAX DIV IBM	(2,101)	-	* ^[1]	-	-	40,240,113	-	-	-
6/10/2004	W/H TAX DIV XOM	(11,944)	-	* ^[1]	-	-	40,240,113	-	-	-
6/11/2004	W/H TAX DIV BA	(752)	-	* ^[1]	-	-	40,240,113	-	-	-
6/14/2004	W/H TAX DIV MMM	(1,354)	-	* ^[1]	-	-	40,240,113	-	-	-
6/14/2004	W/H TAX DIV DD	(2,365)	-	* ^[1]	-	-	40,240,113	-	-	-
6/18/2004	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(1)	-	* ^[1]	-	-	40,240,113	-	-	-
6/24/2004	W/H TAX DIV HD	(1,344)	-	* ^[1]	-	-	40,240,113	-	-	-
6/30/2004	W/H TAX DIV PEP	(2,764)	-	* ^[1]	-	-	40,240,113	-	-	-

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7/1/2004	W/H TAX DIV KO	(4,269)	-	* ^[1]	-	-	40,240,113	-	-	-
7/7/2004	W/H TAX DIV HPQ	(1,720)	-	* ^[1]	-	-	40,240,113	-	-	-
7/9/2004	W/H TAX DIV MO	(9,740)	-	* ^[1]	-	-	40,240,113	-	-	-
7/26/2004	W/H TAX DIV GE	(1,579)	-	* ^[1]	-	-	40,240,113	-	-	-
8/18/2004	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(74)	-	* ^[1]	-	-	40,240,113	-	-	-
8/23/2004	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(1)	-	* ^[1]	-	-	40,240,113	-	-	-
9/7/2004	W/H TAX DIV WMT	(3,072)	-	* ^[1]	-	-	40,240,113	-	-	-
9/10/2004	W/H TAX DIV UTX	(1,034)	-	* ^[1]	-	-	40,240,113	-	-	-
9/13/2004	W/H TAX DIV MMM	(1,595)	-	* ^[1]	-	-	40,240,113	-	-	-
9/14/2004	W/H TAX DIV MSFT	(6,447)	-	* ^[1]	-	-	40,240,113	-	-	-
9/16/2004	W/H TAX DIV HD	(1,434)	-	* ^[1]	-	-	40,240,113	-	-	-
9/17/2004	W/H TAX DIV AIG	(1,467)	-	* ^[1]	-	-	40,240,113	-	-	-
9/24/2004	W/H TAX DIV BAC	(13,966)	-	* ^[1]	-	-	40,240,113	-	-	-
9/30/2004	W/H TAX DIV PEP	(2,948)	-	* ^[1]	-	-	40,240,113	-	-	-
10/1/2004	W/H TAX DIV KO	(4,554)	-	* ^[1]	-	-	40,240,113	-	-	-
10/1/2004	W/H TAX DIV VIA.B	(791)	-	* ^[1]	-	-	40,240,113	-	-	-
10/1/2004	W/H TAX DIV MRK	(6,410)	-	* ^[1]	-	-	40,240,113	-	-	-
10/6/2004	W/H TAX DIV HPQ	(1,835)	-	* ^[1]	-	-	40,240,113	-	-	-
10/12/2004	W/H TAX DIV MO	(11,328)	-	* ^[1]	-	-	40,240,113	-	-	-
11/3/2004	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(83)	-	* ^[1]	-	-	40,240,113	-	-	-
11/4/2004	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(0)	-	* ^[1]	-	-	40,240,113	-	-	-
11/9/2004	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(0)	-	* ^[1]	-	-	40,240,113	-	-	-
11/24/2004	W/H TAX DIV MER	(577)	-	* ^[1]	-	-	40,240,113	-	-	-
12/1/2004	W/H TAX DIV WFC	(2,990)	-	* ^[1]	-	-	40,240,113	-	-	-
12/1/2004	W/H TAX DIV INTC	(950)	-	* ^[1]	-	-	40,240,113	-	-	-
12/3/2004	W/H TAX DIV PFE	(7,659)	-	* ^[1]	-	-	40,240,113	-	-	-
12/3/2004	W/H TAX DIV BA	(960)	-	* ^[1]	-	-	40,240,113	-	-	-
12/7/2004	W/H TAX DIV JNJ	(1,932)	-	* ^[1]	-	-	40,240,113	-	-	-
12/10/2004	W/H TAX DIV XOM	(10,513)	-	* ^[1]	-	-	40,240,113	-	-	-
12/10/2004	W/H TAX DIV IBM	(1,824)	-	* ^[1]	-	-	40,240,113	-	-	-
12/13/2004	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(67)	-	* ^[1]	-	-	40,240,113	-	-	-
12/14/2004	W/H TAX DIV DD	(2,054)	-	* ^[1]	-	-	40,240,113	-	-	-
12/16/2004	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(1)	-	* ^[1]	-	-	40,240,113	-	-	-
12/31/2004	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(15)	-	* ^[1]	-	-	40,240,113	-	-	-
1/3/2005	W/H TAX DIV WMT	(1,031)	-	* ^[1]	-	-	40,240,113	-	-	-
2/2/2005	CHECK WIRE	(8,900,000)	-	(8,900,000)	-	-	31,340,113	-	-	(8,900,000)
2/14/2005	W/H TAX DIV TXN	(314)	-	* ^[1]	-	-	31,340,113	-	-	-
2/18/2005	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(14)	-	* ^[1]	-	-	31,340,113	-	-	-
2/24/2005	W/H TAX DIV GS	(131)	-	* ^[1]	-	-	31,340,113	-	-	-
2/25/2005	W/H TAX DIV C	(16,575)	-	* ^[1]	-	-	31,340,113	-	-	-
2/28/2005	W/H TAX DIV MER	(1,057)	-	* ^[1]	-	-	31,340,113	-	-	-
3/1/2005	W/H TAX DIV INTC	(3,688)	-	* ^[1]	-	-	31,340,113	-	-	-
3/1/2005	W/H TAX DIV WFC	(6,027)	-	* ^[1]	-	-	31,340,113	-	-	-
3/4/2005	W/H TAX DIV G	(1,181)	-	* ^[1]	-	-	31,340,113	-	-	-
3/4/2005	W/H TAX DIV BA	(1,487)	-	* ^[1]	-	-	31,340,113	-	-	-
3/7/2005	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(5)	-	* ^[1]	-	-	31,340,113	-	-	-
3/8/2005	W/H TAX DIV PFE	(10,422)	-	* ^[1]	-	-	31,340,113	-	-	-
3/8/2005	W/H TAX DIV JNJ	(6,168)	-	* ^[1]	-	-	31,340,113	-	-	-
3/9/2005	W/H TAX DIV BUD	(1,457)	-	* ^[1]	-	-	31,340,113	-	-	-

Column 1	Column 2	Column 3	Column 4	Column 5	Column 6	Column 7	Column 8	Column 9	Column 10	Column 11
<u>Date</u>	<u>Transaction Description</u>	<u>Transaction Amount Reported in Customer Statement</u>	<u>Cash Deposits</u>	<u>Cash Withdrawals</u>	<u>Transfers of Principal In</u>	<u>Transfers of Principal Out</u>	<u>Balance of Principal</u>	<u>Preference Period Initial Transfers</u>	<u>Two Year Initial Transfers</u>	<u>Six Year Initial Transfers</u>
3/10/2005	W/H TAX DIV XOM	(12,669)	-	* ^[1]	-	-	31,340,113	-	-	-
3/10/2005	W/H TAX DIV UTX	(1,745)	-	* ^[1]	-	-	31,340,113	-	-	-
3/10/2005	W/H TAX DIV MSFT	(6,318)	-	* ^[1]	-	-	31,340,113	-	-	-
3/10/2005	W/H TAX DIV IBM	(2,141)	-	* ^[1]	-	-	31,340,113	-	-	-
3/14/2005	W/H TAX DIV DD	(2,544)	-	* ^[1]	-	-	31,340,113	-	-	-
3/14/2005	W/H TAX DIV MMM	(2,248)	-	* ^[1]	-	-	31,340,113	-	-	-
3/18/2005	W/H TAX DIV AIG	(2,156)	-	* ^[1]	-	-	31,340,113	-	-	-
3/24/2005	W/H TAX DIV HD	(1,428)	-	* ^[1]	-	-	31,340,113	-	-	-
3/28/2005	W/H TAX DIV BAC	(11,911)	-	* ^[1]	-	-	31,340,113	-	-	-
3/31/2005	W/H TAX DIV PEP	(2,599)	-	* ^[1]	-	-	31,340,113	-	-	-
4/1/2005	W/H TAX DIV KO	(3,508)	-	* ^[1]	-	-	31,340,113	-	-	-
4/1/2005	W/H TAX DIV MRK	(5,425)	-	* ^[1]	-	-	31,340,113	-	-	-
4/1/2005	W/H TAX DIV VIA.B	(791)	-	* ^[1]	-	-	31,340,113	-	-	-
4/7/2005	W/H TAX DIV HPQ	(784)	-	* ^[1]	-	-	31,340,113	-	-	-
4/8/2005	CHECK WIRE	3,000,000	3,000,000	-	-	-	34,340,113	-	-	-
4/11/2005	W/H TAX DIV MO	(7,790)	-	* ^[1]	-	-	34,340,113	-	-	-
4/13/2005	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(66)	-	* ^[1]	-	-	34,340,113	-	-	-
4/25/2005	W/H TAX DIV GE	(15,212)	-	* ^[1]	-	-	34,340,113	-	-	-
5/23/2005	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(21)	-	* ^[1]	-	-	34,340,113	-	-	-
6/6/2005	W/H TAX DIV WMT	(1,039)	-	* ^[1]	-	-	34,340,113	-	-	-
6/10/2005	W/H TAX DIV UTX	(494)	-	* ^[1]	-	-	34,340,113	-	-	-
6/13/2005	W/H TAX DIV MMM	(708)	-	* ^[1]	-	-	34,340,113	-	-	-
6/17/2005	W/H TAX DIV AIG	(1,725)	-	* ^[1]	-	-	34,340,113	-	-	-
6/20/2005	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(53)	-	* ^[1]	-	-	34,340,113	-	-	-
6/23/2005	W/H TAX DIV HD	(1,155)	-	* ^[1]	-	-	34,340,113	-	-	-
6/24/2005	W/H TAX DIV BAC	(9,635)	-	* ^[1]	-	-	34,340,113	-	-	-
6/30/2005	W/H TAX DIV PEP	(2,350)	-	* ^[1]	-	-	34,340,113	-	-	-
7/1/2005	W/H TAX DIV MRK	(4,339)	-	* ^[1]	-	-	34,340,113	-	-	-
7/1/2005	W/H TAX DIV ALL	(1,169)	-	* ^[1]	-	-	34,340,113	-	-	-
7/1/2005	W/H TAX DIV KO	(3,331)	-	* ^[1]	-	-	34,340,113	-	-	-
7/1/2005	W/H TAX DIV VIA.B	(633)	-	* ^[1]	-	-	34,340,113	-	-	-
7/6/2005	W/H TAX DIV HPQ	(1,244)	-	* ^[1]	-	-	34,340,113	-	-	-
7/8/2005	W/H TAX DIV SLB	(699)	-	* ^[1]	-	-	34,340,113	-	-	-
7/11/2005	W/H TAX DIV MO	(7,989)	-	* ^[1]	-	-	34,340,113	-	-	-
7/25/2005	W/H TAX DIV GE	(12,318)	-	* ^[1]	-	-	34,340,113	-	-	-
9/2/2005	CHECK WIRE	80,000,000	80,000,000	-	-	-	114,340,113	-	-	-
9/8/2005	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(231)	-	* ^[1]	-	-	114,340,113	-	-	-
9/12/2005	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(4)	-	* ^[1]	-	-	114,340,113	-	-	-
9/30/2005	W/H TAX DIV S	(455)	-	* ^[1]	-	-	114,340,113	-	-	-
9/30/2005	W/H TAX DIV PEP	(2,725)	-	* ^[1]	-	-	114,340,113	-	-	-
10/3/2005	W/H TAX DIV KO	(7,660)	-	* ^[1]	-	-	114,340,113	-	-	-
10/5/2005	W/H TAX DIV HPQ	(2,776)	-	* ^[1]	-	-	114,340,113	-	-	-
10/11/2005	W/H TAX DIV MO	(19,751)	-	* ^[1]	-	-	114,340,113	-	-	-
10/12/2005	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(96)	-	* ^[1]	-	-	114,340,113	-	-	-
10/13/2005	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(1)	-	* ^[1]	-	-	114,340,113	-	-	-
10/14/2005	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(1)	-	* ^[1]	-	-	114,340,113	-	-	-
10/19/2005	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(0)	-	* ^[1]	-	-	114,340,113	-	-	-
10/25/2005	W/H TAX DIV GE	(20,541)	-	* ^[1]	-	-	114,340,113	-	-	-
10/31/2005	W/H TAX DIV MWD	(2,425)	-	* ^[1]	-	-	114,340,113	-	-	-
11/15/2005	W/H TAX DIV PG	(12,252)	-	* ^[1]	-	-	114,340,113	-	-	-

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11/15/2005	W/H TAX DIV ABT	(3,705)	-	* ^[1]	-	-	114,340,113	-	-	-
11/17/2005	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(12)	-	* ^[1]	-	-	114,340,113	-	-	-
11/21/2005	W/H TAX DIV GS	(1,403)	-	* ^[1]	-	-	114,340,113	-	-	-
11/21/2005	W/H TAX DIV TXN	(629)	-	* ^[1]	-	-	114,340,113	-	-	-
11/23/2005	W/H TAX DIV C	(28,633)	-	* ^[1]	-	-	114,340,113	-	-	-
11/23/2005	W/H TAX DIV MER	(2,244)	-	* ^[1]	-	-	114,340,113	-	-	-
11/30/2005	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(8)	-	* ^[1]	-	-	114,340,113	-	-	-
12/1/2005	W/H TAX DIV INTC	(6,136)	-	* ^[1]	-	-	114,340,113	-	-	-
12/1/2005	W/H TAX DIV WFC	(11,085)	-	* ^[1]	-	-	114,340,113	-	-	-
12/2/2005	W/H TAX DIV BA	(2,525)	-	* ^[1]	-	-	114,340,113	-	-	-
12/6/2005	W/H TAX DIV PFE	(17,836)	-	* ^[1]	-	-	114,340,113	-	-	-
12/8/2005	W/H TAX DIV MSFT	(9,305)	-	* ^[1]	-	-	114,340,113	-	-	-
12/9/2005	W/H TAX DIV XOM	(23,183)	-	* ^[1]	-	-	114,340,113	-	-	-
12/12/2005	W/H TAX DIV CVX	(12,972)	-	* ^[1]	-	-	114,340,113	-	-	-
12/12/2005	W/H TAX DIV MMM	(4,241)	-	* ^[1]	-	-	114,340,113	-	-	-
12/12/2005	W/H TAX DIV UTX	(2,880)	-	* ^[1]	-	-	114,340,113	-	-	-
12/12/2005	W/H TAX DIV IBM	(4,039)	-	* ^[1]	-	-	114,340,113	-	-	-
12/13/2005	W/H TAX DIV JNJ	(12,548)	-	* ^[1]	-	-	114,340,113	-	-	-
12/15/2005	W/H TAX DIV KO	(7,260)	-	* ^[1]	-	-	114,340,113	-	-	-
12/15/2005	W/H TAX DIV TWX	(2,955)	-	* ^[1]	-	-	114,340,113	-	-	-
12/15/2005	W/H TAX DIV HD	(2,693)	-	* ^[1]	-	-	114,340,113	-	-	-
12/16/2005	W/H TAX DIV AIG	(4,881)	-	* ^[1]	-	-	114,340,113	-	-	-
12/16/2005	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(6)	-	* ^[1]	-	-	114,340,113	-	-	-
12/22/2005	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(19)	-	* ^[1]	-	-	114,340,113	-	-	-
12/23/2005	W/H TAX DIV BAC	(25,245)	-	* ^[1]	-	-	114,340,113	-	-	-
12/30/2005	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(10)	-	* ^[1]	-	-	114,340,113	-	-	-
12/30/2005	W/H TAX DIV S	(926)	-	* ^[1]	-	-	114,340,113	-	-	-
1/3/2006	W/H TAX DIV MRK	(10,659)	-	* ^[1]	-	-	114,340,113	-	-	-
1/3/2006	W/H TAX DIV VIA.B	(1,414)	-	* ^[1]	-	-	114,340,113	-	-	-
1/3/2006	W/H TAX DIV PEP	(5,543)	-	* ^[1]	-	-	114,340,113	-	-	-
1/3/2006	W/H TAX DIV WMT	(3,110)	-	* ^[1]	-	-	114,340,113	-	-	-
1/4/2006	W/H TAX DIV HPQ	(2,905)	-	* ^[1]	-	-	114,340,113	-	-	-
1/6/2006	W/H TAX DIV DIS	(6,968)	-	* ^[1]	-	-	114,340,113	-	-	-
1/13/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(10)	-	* ^[1]	-	-	114,340,113	-	-	-
1/31/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(6)	-	* ^[1]	-	-	114,340,113	-	-	-
1/31/2006	W/H TAX DIV MS	(3,579)	-	* ^[1]	-	-	114,340,113	-	-	-
2/1/2006	W/H TAX DIV T	(3,716)	-	* ^[1]	-	-	114,340,113	-	-	-
2/1/2006	W/H TAX DIV VZ	(3,233)	-	* ^[1]	-	-	114,340,113	-	-	-
2/13/2006	W/H TAX DIV TXN	(584)	-	* ^[1]	-	-	114,340,113	-	-	-
2/15/2006	W/H TAX DIV PG	(11,444)	-	* ^[1]	-	-	114,340,113	-	-	-
2/15/2006	W/H TAX DIV ABT	(5,164)	-	* ^[1]	-	-	114,340,113	-	-	-
2/23/2006	W/H TAX DIV GS	(1,381)	-	* ^[1]	-	-	114,340,113	-	-	-
2/24/2006	W/H TAX DIV C	(29,983)	-	* ^[1]	-	-	114,340,113	-	-	-
2/28/2006	W/H TAX DIV MER	(2,762)	-	* ^[1]	-	-	114,340,113	-	-	-
2/28/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(14)	-	* ^[1]	-	-	114,340,113	-	-	-
3/1/2006	W/H TAX DIV INTC	(7,267)	-	* ^[1]	-	-	114,340,113	-	-	-
3/1/2006	W/H TAX DIV WFC	(10,339)	-	* ^[1]	-	-	114,340,113	-	-	-
3/3/2006	W/H TAX DIV BA	(2,982)	-	* ^[1]	-	-	114,340,113	-	-	-
3/7/2006	W/H TAX DIV PFE	(21,418)	-	* ^[1]	-	-	114,340,113	-	-	-

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3/7/2006	W/H TAX DIV UPS	(5,037)	-	* ^[1]	-	-	114,340,113	-	-	-
3/9/2006	W/H TAX DIV MSFT	(10,017)	-	* ^[1]	-	-	114,340,113	-	-	-
3/10/2006	W/H TAX DIV XOM	(23,977)	-	* ^[1]	-	-	114,340,113	-	-	-
3/10/2006	W/H TAX DIV IBM	(3,799)	-	* ^[1]	-	-	114,340,113	-	-	-
3/10/2006	W/H TAX DIV UTX	(2,673)	-	* ^[1]	-	-	114,340,113	-	-	-
3/10/2006	W/H TAX DIV CVX	(12,246)	-	* ^[1]	-	-	114,340,113	-	-	-
3/10/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(6)	-	* ^[1]	-	-	114,340,113	-	-	-
3/10/2006	W/H TAX DIV TGT	(1,105)	-	* ^[1]	-	-	114,340,113	-	-	-
3/13/2006	W/H TAX DIV MMM	(4,065)	-	* ^[1]	-	-	114,340,113	-	-	-
3/14/2006	W/H TAX DIV JNJ	(12,029)	-	* ^[1]	-	-	114,340,113	-	-	-
3/15/2006	W/H TAX DIV TWX	(2,828)	-	* ^[1]	-	-	114,340,113	-	-	-
3/16/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(2)	-	* ^[1]	-	-	114,340,113	-	-	-
3/17/2006	W/H TAX DIV AIG	(4,672)	-	* ^[1]	-	-	114,340,113	-	-	-
3/23/2006	W/H TAX DIV HD	(3,811)	-	* ^[1]	-	-	114,340,113	-	-	-
3/24/2006	W/H TAX DIV BAC	(28,167)	-	* ^[1]	-	-	114,340,113	-	-	-
3/30/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(13)	-	* ^[1]	-	-	114,340,113	-	-	-
3/31/2006	W/H TAX DIV S	(918)	-	* ^[1]	-	-	114,340,113	-	-	-
3/31/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(0)	-	* ^[1]	-	-	114,340,113	-	-	-
3/31/2006	W/H TAX DIV PEP	(5,267)	-	* ^[1]	-	-	114,340,113	-	-	-
4/3/2006	W/H TAX DIV MRK	(10,260)	-	* ^[1]	-	-	114,340,113	-	-	-
4/3/2006	W/H TAX DIV KO	(7,894)	-	* ^[1]	-	-	114,340,113	-	-	-
4/3/2006	W/H TAX DIV WMT	(5,238)	-	* ^[1]	-	-	114,340,113	-	-	-
4/5/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(1)	-	* ^[1]	-	-	114,340,113	-	-	-
4/5/2006	W/H TAX DIV HPQ	(2,826)	-	* ^[1]	-	-	114,340,113	-	-	-
4/7/2006	W/H TAX DIV SLB	(1,711)	-	(1,711)	-	-	114,338,402	-	-	-
4/7/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(1)	-	* ^[1]	-	-	114,338,402	-	-	-
4/10/2006	W/H TAX DIV MO	(20,701)	-	* ^[1]	-	-	114,338,402	-	-	-
4/21/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(5)	-	* ^[1]	-	-	114,338,402	-	-	-
4/25/2006	W/H TAX DIV GE	(31,987)	-	* ^[1]	-	-	114,338,402	-	-	-
4/28/2006	CXL W/H TAX DIV SLB	1,711	-	1,711	-	-	114,340,113	-	-	-
4/28/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(11)	-	* ^[1]	-	-	114,340,113	-	-	-
4/28/2006	W/H TAX DIV MS	(3,594)	-	* ^[1]	-	-	114,340,113	-	-	-
4/28/2006	W/H TAX DIV MDT	(1,417)	-	* ^[1]	-	-	114,340,113	-	-	-
5/1/2006	W/H TAX DIV T	(15,862)	-	* ^[1]	-	-	114,340,113	-	-	-
5/1/2006	W/H TAX DIV JPM	(10,753)	-	* ^[1]	-	-	114,340,113	-	-	-
5/1/2006	W/H TAX DIV VZ	(14,674)	-	* ^[1]	-	-	114,340,113	-	-	-
5/5/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(12)	-	* ^[1]	-	-	114,340,113	-	-	-
5/10/2006	W/H TAX DIV AXP	(1,864)	-	* ^[1]	-	-	114,340,113	-	-	-
5/10/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(4)	-	* ^[1]	-	-	114,340,113	-	-	-
5/15/2006	W/H TAX DIV ABT	(5,564)	-	* ^[1]	-	-	114,340,113	-	-	-
5/15/2006	W/H TAX DIV PG	(12,725)	-	* ^[1]	-	-	114,340,113	-	-	-
5/22/2006	W/H TAX DIV CAT	(2,124)	-	* ^[1]	-	-	114,340,113	-	-	-
5/22/2006	W/H TAX DIV TXN	(599)	-	* ^[1]	-	-	114,340,113	-	-	-
5/24/2006	W/H TAX DIV MER	(2,812)	-	* ^[1]	-	-	114,340,113	-	-	-
5/25/2006	W/H TAX DIV GS	(1,941)	-	* ^[1]	-	-	114,340,113	-	-	-
5/26/2006	W/H TAX DIV C	(30,442)	-	* ^[1]	-	-	114,340,113	-	-	-
5/31/2006	W/H TAX DIV UPS	(5,129)	-	* ^[1]	-	-	114,340,113	-	-	-
5/31/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(47)	-	* ^[1]	-	-	114,340,113	-	-	-
6/1/2006	W/H TAX DIV WFC	(11,112)	-	* ^[1]	-	-	114,340,113	-	-	-
6/1/2006	W/H TAX DIV INTC	(7,311)	-	* ^[1]	-	-	114,340,113	-	-	-

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<u>Date</u>	<u>Transaction Description</u>	<u>Transaction Amount Reported in Customer Statement</u>	<u>Cash Deposits</u>	<u>Cash Withdrawals</u>	<u>Transfers of Principal In</u>	<u>Transfers of Principal Out</u>	<u>Balance of Principal</u>	<u>Preference Period Initial Transfers</u>	<u>Two Year Initial Transfers</u>	<u>Six Year Initial Transfers</u>
6/2/2006	W/H TAX DIV BA	(3,037)	-	* ^[1]	-	-	114,340,113	-	-	-
6/5/2006	W/H TAX DIV WMT	(5,275)	-	* ^[1]	-	-	114,340,113	-	-	-
6/6/2006	W/H TAX DIV BMY	(6,834)	-	* ^[1]	-	-	114,340,113	-	-	-
6/6/2006	W/H TAX DIV PFE	(22,134)	-	* ^[1]	-	-	114,340,113	-	-	-
6/8/2006	W/H TAX DIV MSFT	(10,021)	-	* ^[1]	-	-	114,340,113	-	-	-
6/9/2006	W/H TAX DIV XOM	(24,569)	-	* ^[1]	-	-	114,340,113	-	-	-
6/12/2006	W/H TAX DIV UTX	(1,639)	-	* ^[1]	-	-	114,340,113	-	-	-
6/12/2006	W/H TAX DIV MMM	(4,139)	-	* ^[1]	-	-	114,340,113	-	-	-
6/12/2006	W/H TAX DIV IBM	(5,871)	-	* ^[1]	-	-	114,340,113	-	-	-
6/13/2006	W/H TAX DIV JNJ	(13,918)	-	* ^[1]	-	-	114,340,113	-	-	-
6/15/2006	W/H TAX DIV TWX	(2,813)	-	* ^[1]	-	-	114,340,113	-	-	-
6/15/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(20)	-	* ^[1]	-	-	114,340,113	-	-	-
6/22/2006	CHECK WIRE	5,000,000	5,000,000	-	-	-	119,340,113	-	-	-
6/22/2006	W/H TAX DIV HD	(4,049)	-	* ^[1]	-	-	119,340,113	-	-	-
6/23/2006	W/H TAX DIV BAC	(29,242)	-	* ^[1]	-	-	119,340,113	-	-	-
6/30/2006	W/H TAX DIV PEP	(6,078)	-	* ^[1]	-	-	119,340,113	-	-	-
6/30/2006	W/H TAX DIV S	(928)	-	* ^[1]	-	-	119,340,113	-	-	-
6/30/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(68)	-	* ^[1]	-	-	119,340,113	-	-	-
7/3/2006	W/H TAX DIV KO	(5,533)	-	* ^[1]	-	-	119,340,113	-	-	-
7/3/2006	W/H TAX DIV MRK	(10,257)	-	* ^[1]	-	-	119,340,113	-	-	-
7/3/2006	W/H TAX DIV CVX	(14,621)	-	* ^[1]	-	-	119,340,113	-	-	-
7/3/2006	W/H TAX DIV AIG	(4,892)	-	* ^[1]	-	-	119,340,113	-	-	-
7/5/2006	W/H TAX DIV HPQ	(2,855)	-	* ^[1]	-	-	119,340,113	-	-	-
7/7/2006	W/H TAX DIV SLB	(1,966)	-	(1,966)	-	-	119,338,146	-	-	-
7/10/2006	W/H TAX DIV MO	(14,279)	-	* ^[1]	-	-	119,338,146	-	-	-
7/14/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(19)	-	* ^[1]	-	-	119,338,146	-	-	-
7/21/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(5)	-	* ^[1]	-	-	119,338,146	-	-	-
7/31/2006	W/H TAX DIV MS	(1,548)	-	* ^[1]	-	-	119,338,146	-	-	-
7/31/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(33)	-	* ^[1]	-	-	119,338,146	-	-	-
8/7/2006	CXL W/H TAX DIV SLB	1,966	-	1,966	-	-	119,340,113	-	-	-
8/15/2006	W/H TAX DIV PG	(9,700)	-	* ^[1]	-	-	119,340,113	-	-	-
8/15/2006	W/H TAX DIV ABT	(2,397)	-	* ^[1]	-	-	119,340,113	-	-	-
8/17/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(18)	-	* ^[1]	-	-	119,340,113	-	-	-
8/21/2006	W/H TAX DIV CAT	(1,004)	-	* ^[1]	-	-	119,340,113	-	-	-
8/21/2006	W/H TAX DIV TXN	(442)	-	* ^[1]	-	-	119,340,113	-	-	-
8/23/2006	W/H TAX DIV MER	(2,114)	-	* ^[1]	-	-	119,340,113	-	-	-
8/24/2006	W/H TAX DIV GS	(1,480)	-	* ^[1]	-	-	119,340,113	-	-	-
8/25/2006	W/H TAX DIV C	(23,026)	-	* ^[1]	-	-	119,340,113	-	-	-
9/1/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(20)	-	* ^[1]	-	-	119,340,113	-	-	-
9/1/2006	W/H TAX DIV WFC	(8,998)	-	* ^[1]	-	-	119,340,113	-	-	-
9/1/2006	W/H TAX DIV BA	(2,283)	-	* ^[1]	-	-	119,340,113	-	-	-
9/1/2006	W/H TAX DIV INTC	(5,534)	-	* ^[1]	-	-	119,340,113	-	-	-
9/5/2006	W/H TAX DIV PFE	(16,670)	-	* ^[1]	-	-	119,340,113	-	-	-
9/5/2006	W/H TAX DIV WMT	(3,966)	-	* ^[1]	-	-	119,340,113	-	-	-
9/6/2006	W/H TAX DIV UPS	(3,856)	-	* ^[1]	-	-	119,340,113	-	-	-
9/11/2006	W/H TAX DIV UTX	(2,465)	-	* ^[1]	-	-	119,340,113	-	-	-
9/11/2006	W/H TAX DIV CVX	(10,994)	-	* ^[1]	-	-	119,340,113	-	-	-
9/11/2006	W/H TAX DIV IBM	(4,313)	-	* ^[1]	-	-	119,340,113	-	-	-
9/11/2006	W/H TAX DIV XOM	(18,250)	-	* ^[1]	-	-	119,340,113	-	-	-
9/12/2006	W/H TAX DIV MMM	(3,112)	-	* ^[1]	-	-	119,340,113	-	-	-

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9/12/2006	W/H TAX DIV JNJ	(10,466)	-	* ^[1]	-	-	119,340,113	-	-	-
9/14/2006	W/H TAX DIV MSFT	(7,502)	-	* ^[1]	-	-	119,340,113	-	-	-
9/15/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(7)	-	* ^[1]	-	-	119,340,113	-	-	-
9/15/2006	W/H TAX DIV TWX	(2,259)	-	* ^[1]	-	-	119,340,113	-	-	-
9/15/2006	W/H TAX DIV AIG	(4,047)	-	* ^[1]	-	-	119,340,113	-	-	-
9/21/2006	W/H TAX DIV HD	(2,918)	-	* ^[1]	-	-	119,340,113	-	-	-
9/22/2006	W/H TAX DIV BAC	(24,153)	-	* ^[1]	-	-	119,340,113	-	-	-
9/27/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(24)	-	* ^[1]	-	-	119,340,113	-	-	-
9/29/2006	W/H TAX DIV PEP	(4,677)	-	* ^[1]	-	-	119,340,113	-	-	-
9/29/2006	W/H TAX DIV S	(710)	-	* ^[1]	-	-	119,340,113	-	-	-
10/2/2006	W/H TAX DIV MRK	(7,713)	-	* ^[1]	-	-	119,340,113	-	-	-
10/2/2006	W/H TAX DIV KO	(6,030)	-	* ^[1]	-	-	119,340,113	-	-	-
10/4/2006	CHECK WIRE	(10,000,000)	-	(10,000,000)	-	-	109,340,113	-	-	(10,000,000)
10/4/2006	W/H TAX DIV HPQ	(2,097)	-	* ^[1]	-	-	109,340,113	-	-	-
10/10/2006	W/H TAX DIV MO	(17,044)	-	* ^[1]	-	-	109,340,113	-	-	-
10/17/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(25)	-	* ^[1]	-	-	109,340,113	-	-	-
10/25/2006	W/H TAX DIV GE	(24,645)	-	* ^[1]	-	-	109,340,113	-	-	-
10/26/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(7)	-	* ^[1]	-	-	109,340,113	-	-	-
10/27/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(0)	-	* ^[1]	-	-	109,340,113	-	-	-
10/30/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(5)	-	* ^[1]	-	-	109,340,113	-	-	-
10/31/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(0)	-	* ^[1]	-	-	109,340,113	-	-	-
11/20/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(0)	-	* ^[1]	-	-	109,340,113	-	-	-
11/20/2006	W/H TAX DIV TXN	(733)	-	* ^[1]	-	-	109,340,113	-	-	-
11/22/2006	W/H TAX DIV C	(27,993)	-	* ^[1]	-	-	109,340,113	-	-	-
11/22/2006	W/H TAX DIV MER	(2,695)	-	* ^[1]	-	-	109,340,113	-	-	-
11/27/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(2)	-	* ^[1]	-	-	109,340,113	-	-	-
11/30/2006	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(1)	-	* ^[1]	-	-	109,340,113	-	-	-
1/2/2007	W/H TAX DIV PEP	(5,894)	-	* ^[1]	-	-	109,340,113	-	-	-
1/2/2007	W/H TAX DIV MRK	(9,665)	-	* ^[1]	-	-	109,340,113	-	-	-
1/2/2007	W/H TAX DIV WMT	(4,871)	-	* ^[1]	-	-	109,340,113	-	-	-
1/3/2007	W/H TAX DIV JNJ	(12,935)	-	* ^[1]	-	-	109,340,113	-	-	-
1/3/2007	W/H TAX DIV UTX	(3,142)	-	* ^[1]	-	-	109,340,113	-	-	-
1/3/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(1)	-	* ^[1]	-	-	109,340,113	-	-	-
1/3/2007	W/H TAX DIV EXC	(3,018)	-	* ^[1]	-	-	109,340,113	-	-	-
1/3/2007	W/H TAX DIV XOM	(22,182)	-	* ^[1]	-	-	109,340,113	-	-	-
1/3/2007	W/H TAX DIV BA	(2,910)	-	* ^[1]	-	-	109,340,113	-	-	-
1/3/2007	W/H TAX DIV AIG	(5,042)	-	* ^[1]	-	-	109,340,113	-	-	-
1/3/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(11)	-	* ^[1]	-	-	109,340,113	-	-	-
1/3/2007	W/H TAX DIV MCD	(14,013)	-	* ^[1]	-	-	109,340,113	-	-	-
1/3/2007	W/H TAX DIV TWX	(2,641)	-	* ^[1]	-	-	109,340,113	-	-	-
1/3/2007	W/H TAX DIV PFE	(20,530)	-	* ^[1]	-	-	109,340,113	-	-	-
1/3/2007	W/H TAX DIV BAC	(29,940)	-	* ^[1]	-	-	109,340,113	-	-	-
1/3/2007	W/H TAX DIV IBM	(5,274)	-	* ^[1]	-	-	109,340,113	-	-	-
1/3/2007	W/H TAX DIV HPQ	(2,590)	-	* ^[1]	-	-	109,340,113	-	-	-
1/3/2007	W/H TAX DIV CVX	(13,452)	-	* ^[1]	-	-	109,340,113	-	-	-
1/3/2007	W/H TAX DIV WB	(12,827)	-	* ^[1]	-	-	109,340,113	-	-	-
1/3/2007	W/H TAX DIV WFC	(10,958)	-	* ^[1]	-	-	109,340,113	-	-	-
1/3/2007	W/H TAX DIV INTC	(6,716)	-	* ^[1]	-	-	109,340,113	-	-	-
1/3/2007	W/H TAX DIV KO	(7,443)	-	* ^[1]	-	-	109,340,113	-	-	-

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<u>Date</u>	<u>Transaction Description</u>	<u>Transaction Amount Reported in Customer Statement</u>	<u>Cash Deposits</u>	<u>Cash Withdrawals</u>	<u>Transfers of Principal In</u>	<u>Transfers of Principal Out</u>	<u>Balance of Principal</u>	<u>Preference Period Initial Transfers</u>	<u>Two Year Initial Transfers</u>	<u>Six Year Initial Transfers</u>
1/3/2007	W/H TAX DIV MSFT	(10,058)	-	* ^[1]	-	-	109,340,113	-	-	-
1/3/2007	W/H TAX DIV S	(873)	-	* ^[1]	-	-	109,340,113	-	-	-
1/3/2007	W/H TAX DIV HD	(5,402)	-	* ^[1]	-	-	109,340,113	-	-	-
1/3/2007	W/H TAX DIV TGT	(1,164)	-	* ^[1]	-	-	109,340,113	-	-	-
1/3/2007	W/H TAX DIV MMM	(3,967)	-	* ^[1]	-	-	109,340,113	-	-	-
1/4/2007	W/H TAX DIV UPS	(4,915)	-	* ^[1]	-	-	109,340,113	-	-	-
1/10/2007	W/H TAX DIV MO	(5,804)	-	* ^[1]	-	-	109,340,113	-	-	-
1/12/2007	W/H TAX DIV DIS	(7,667)	-	* ^[1]	-	-	109,340,113	-	-	-
1/25/2007	W/H TAX DIV GE	(19,728)	-	* ^[1]	-	-	109,340,113	-	-	-
1/29/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(24)	-	* ^[1]	-	-	109,340,113	-	-	-
1/31/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(1)	-	* ^[1]	-	-	109,340,113	-	-	-
2/6/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(3)	-	* ^[1]	-	-	109,340,113	-	-	-
2/13/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(7)	-	* ^[1]	-	-	109,340,113	-	-	-
2/16/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(3)	-	* ^[1]	-	-	109,340,113	-	-	-
2/20/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(4)	-	* ^[1]	-	-	109,340,113	-	-	-
2/22/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(0)	-	* ^[1]	-	-	109,340,113	-	-	-
2/23/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(1)	-	* ^[1]	-	-	109,340,113	-	-	-
2/27/2007	W/H TAX DIV CMCSA	(4)	-	* ^[1]	-	-	109,340,113	-	-	-
2/28/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(6)	-	* ^[1]	-	-	109,340,113	-	-	-
3/1/2007	W/H TAX DIV COP	(4,274)	-	* ^[1]	-	-	109,340,113	-	-	-
3/6/2007	W/H TAX DIV UPS	(2,833)	-	* ^[1]	-	-	109,340,113	-	-	-
3/9/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(11)	-	* ^[1]	-	-	109,340,113	-	-	-
3/12/2007	W/H TAX DIV TGT	(662)	-	* ^[1]	-	-	109,340,113	-	-	-
3/12/2007	W/H TAX DIV CVX	(3,997)	-	* ^[1]	-	-	109,340,113	-	-	-
3/12/2007	W/H TAX DIV UTX	(974)	-	* ^[1]	-	-	109,340,113	-	-	-
3/12/2007	W/H TAX DIV MMM	(3,508)	-	* ^[1]	-	-	109,340,113	-	-	-
3/13/2007	W/H TAX DIV JNJ	(10,619)	-	* ^[1]	-	-	109,340,113	-	-	-
3/15/2007	W/H TAX DIV WB	(10,231)	-	* ^[1]	-	-	109,340,113	-	-	-
3/15/2007	W/H TAX DIV TWX	(2,110)	-	* ^[1]	-	-	109,340,113	-	-	-
3/16/2007	W/H TAX DIV AIG	(4,070)	-	* ^[1]	-	-	109,340,113	-	-	-
3/20/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(26)	-	* ^[1]	-	-	109,340,113	-	-	-
3/22/2007	W/H TAX DIV HD	(4,522)	-	* ^[1]	-	-	109,340,113	-	-	-
3/23/2007	W/H TAX DIV BAC	(24,043)	-	* ^[1]	-	-	109,340,113	-	-	-
3/28/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(5)	-	* ^[1]	-	-	109,340,113	-	-	-
3/30/2007	W/H TAX DIV S	(809)	-	* ^[1]	-	-	109,340,113	-	-	-
3/30/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(3)	-	* ^[1]	-	-	109,340,113	-	-	-
3/30/2007	W/H TAX DIV PEP	(5,525)	-	* ^[1]	-	-	109,340,113	-	-	-
4/2/2007	W/H TAX DIV KO	(7,932)	-	* ^[1]	-	-	109,340,113	-	-	-
4/2/2007	W/H TAX DIV WMT	(6,130)	-	* ^[1]	-	-	109,340,113	-	-	-
4/2/2007	W/H TAX DIV MRK	(9,468)	-	* ^[1]	-	-	109,340,113	-	-	-
4/4/2007	W/H TAX DIV HPQ	(2,513)	-	* ^[1]	-	-	109,340,113	-	-	-
4/10/2007	W/H TAX DIV MO	(20,496)	-	* ^[1]	-	-	109,340,113	-	-	-
4/19/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(36)	-	* ^[1]	-	-	109,340,113	-	-	-
4/20/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(0)	-	* ^[1]	-	-	109,340,113	-	-	-
4/25/2007	W/H TAX DIV GE	(27,880)	-	* ^[1]	-	-	109,340,113	-	-	-
5/4/2007	W/H TAX DIV CVS	(732)	-	* ^[1]	-	-	109,340,113	-	-	-
5/15/2007	W/H TAX DIV PG	(12,977)	-	* ^[1]	-	-	109,340,113	-	-	-
5/21/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(19)	-	* ^[1]	-	-	109,340,113	-	-	-
5/23/2007	W/H TAX DIV MER	(3,435)	-	* ^[1]	-	-	109,340,113	-	-	-

FINANCIAL REPORTING FORM FOR SECURITIES BROKER/INSURANCE PORTFOLIO LLC
 Proposed Second Amended Complaint Pg 131 of 137

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5/24/2007	W/H TAX DIV GS	(1,005)	-	* ^[1]	-	-	109,340,113	-	-	-
5/25/2007	W/H TAX DIV C	(30,621)	-	* ^[1]	-	-	109,340,113	-	-	-
5/31/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(8)	-	* ^[1]	-	-	109,340,113	-	-	-
6/1/2007	W/H TAX DIV BA	(3,171)	-	* ^[1]	-	-	109,340,113	-	-	-
6/1/2007	W/H TAX DIV INTC	(7,606)	-	* ^[1]	-	-	109,340,113	-	-	-
6/1/2007	W/H TAX DIV WFC	(10,992)	-	* ^[1]	-	-	109,340,113	-	-	-
6/1/2007	W/H TAX DIV COP	(7,895)	-	* ^[1]	-	-	109,340,113	-	-	-
6/4/2007	W/H TAX DIV WMT	(6,238)	-	* ^[1]	-	-	109,340,113	-	-	-
6/5/2007	W/H TAX DIV UPS	(5,038)	-	* ^[1]	-	-	109,340,113	-	-	-
6/5/2007	W/H TAX DIV PFE	(24,035)	-	* ^[1]	-	-	109,340,113	-	-	-
6/6/2007	W/H TAX DIV TYC	(2,324)	-	(2,324)	-	-	109,337,789	-	-	-
6/11/2007	W/H TAX DIV CVX	(14,547)	-	* ^[1]	-	-	109,337,789	-	-	-
6/11/2007	W/H TAX DIV XOM	(23,152)	-	* ^[1]	-	-	109,337,789	-	-	-
6/11/2007	W/H TAX DIV IBM	(6,979)	-	* ^[1]	-	-	109,337,789	-	-	-
6/11/2007	W/H TAX DIV UTX	(3,179)	-	* ^[1]	-	-	109,337,789	-	-	-
6/12/2007	W/H TAX DIV MMM	(4,188)	-	* ^[1]	-	-	109,337,789	-	-	-
6/12/2007	W/H TAX DIV JNJ	(13,890)	-	* ^[1]	-	-	109,337,789	-	-	-
6/14/2007	W/H TAX DIV MSFT	(10,104)	-	* ^[1]	-	-	109,337,789	-	-	-
6/15/2007	W/H TAX DIV TWX	(2,478)	-	* ^[1]	-	-	109,337,789	-	-	-
6/15/2007	W/H TAX DIV WB	(12,214)	-	* ^[1]	-	-	109,337,789	-	-	-
6/15/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(8)	-	* ^[1]	-	-	109,337,789	-	-	-
6/15/2007	W/H TAX DIV AIG	(5,038)	-	* ^[1]	-	-	109,337,789	-	-	-
6/21/2007	W/H TAX DIV HD	(5,398)	-	* ^[1]	-	-	109,337,789	-	-	-
6/22/2007	W/H TAX DIV BAC	(29,313)	-	* ^[1]	-	-	109,337,789	-	-	-
6/29/2007	W/H TAX DIV PEP	(7,221)	-	* ^[1]	-	-	109,337,789	-	-	-
6/29/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(18)	-	* ^[1]	-	-	109,337,789	-	-	-
6/29/2007	W/H TAX DIV S	(845)	-	* ^[1]	-	-	109,337,789	-	-	-
7/2/2007	W/H TAX DIV MRK	(9,531)	-	* ^[1]	-	-	109,337,789	-	-	-
7/2/2007	W/H TAX DIV KO	(7,916)	-	* ^[1]	-	-	109,337,789	-	-	-
7/5/2007	W/H TAX DIV HPQ	(2,530)	-	* ^[1]	-	-	109,337,789	-	-	-
7/10/2007	W/H TAX DIV MO	(16,785)	-	* ^[1]	-	-	109,337,789	-	-	-
7/17/2007	CXL W/H TAX DIV TYC	2,324	-	2,324	-	-	109,340,113	-	-	-
7/17/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(25)	-	* ^[1]	-	-	109,340,113	-	-	-
8/6/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(23)	-	* ^[1]	-	-	109,340,113	-	-	-
8/24/2007	W/H TAX DIV C	(12,664)	-	* ^[1]	-	-	109,340,113	-	-	-
9/4/2007	W/H TAX DIV WMT	(2,531)	-	* ^[1]	-	-	109,340,113	-	-	-
9/4/2007	W/H TAX DIV INTC	(3,136)	-	* ^[1]	-	-	109,340,113	-	-	-
9/4/2007	W/H TAX DIV WFC	(4,938)	-	* ^[1]	-	-	109,340,113	-	-	-
9/5/2007	W/H TAX DIV PFE	(9,753)	-	* ^[1]	-	-	109,340,113	-	-	-
9/7/2007	W/H TAX DIV BA	(1,239)	-	* ^[1]	-	-	109,340,113	-	-	-
9/10/2007	W/H TAX DIV CVX	(5,903)	-	* ^[1]	-	-	109,340,113	-	-	-
9/10/2007	W/H TAX DIV UTX	(1,558)	-	* ^[1]	-	-	109,340,113	-	-	-
9/10/2007	W/H TAX DIV IBM	(2,655)	-	* ^[1]	-	-	109,340,113	-	-	-
9/10/2007	W/H TAX DIV XOM	(9,447)	-	* ^[1]	-	-	109,340,113	-	-	-
9/13/2007	W/H TAX DIV MSFT	(4,027)	-	* ^[1]	-	-	109,340,113	-	-	-
9/14/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(30)	-	* ^[1]	-	-	109,340,113	-	-	-
9/18/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(3)	-	* ^[1]	-	-	109,340,113	-	-	-
9/26/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(17)	-	* ^[1]	-	-	109,340,113	-	-	-
10/1/2007	CHECK WIRE	(10,000,000)	-	(10,000,000)	-	-	99,340,113	-	(10,000,000)	(10,000,000)
10/1/2007	W/H TAX DIV KO	(3,007)	-	* ^[1]	-	-	99,340,113	-	-	-

Column 1	Column 2	Column 3	Column 4	Column 5	Column 6	Column 7	Column 8	Column 9	Column 10	Column 11
<u>Date</u>	<u>Transaction Description</u>	<u>Transaction Amount Reported in Customer Statement</u>	<u>Cash Deposits</u>	<u>Cash Withdrawals</u>	<u>Transfers of Principal In</u>	<u>Transfers of Principal Out</u>	<u>Balance of Principal</u>	<u>Preference Period Initial Transfers</u>	<u>Two Year Initial Transfers</u>	<u>Six Year Initial Transfers</u>
10/1/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(11)	-	* ^[1]	-	-	99,340,113	-	-	-
10/10/2007	W/H TAX DIV MO	(6,950)	-	* ^[1]	-	-	99,340,113	-	-	-
10/25/2007	W/H TAX DIV GE	(18,355)	-	* ^[1]	-	-	99,340,113	-	-	-
10/31/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(9)	-	* ^[1]	-	-	99,340,113	-	-	-
11/7/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(8)	-	* ^[1]	-	-	99,340,113	-	-	-
11/13/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(17)	-	* ^[1]	-	-	99,340,113	-	-	-
11/15/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(6)	-	* ^[1]	-	-	99,340,113	-	-	-
11/21/2007	W/H TAX DIV C	(8,010)	-	* ^[1]	-	-	99,340,113	-	-	-
11/21/2007	W/H TAX DIV MER	(944)	-	* ^[1]	-	-	99,340,113	-	-	-
11/21/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(4)	-	* ^[1]	-	-	99,340,113	-	-	-
11/30/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(12)	-	* ^[1]	-	-	99,340,113	-	-	-
12/3/2007	W/H TAX DIV MCD	(7,804)	-	* ^[1]	-	-	99,340,113	-	-	-
12/3/2007	W/H TAX DIV COP	(1,990)	-	* ^[1]	-	-	99,340,113	-	-	-
12/10/2007	W/H TAX DIV UTX	(1,409)	-	* ^[1]	-	-	99,340,113	-	-	-
12/10/2007	W/H TAX DIV CVX	(5,339)	-	* ^[1]	-	-	99,340,113	-	-	-
12/10/2007	W/H TAX DIV EXC	(1,233)	-	* ^[1]	-	-	99,340,113	-	-	-
12/11/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(19)	-	* ^[1]	-	-	99,340,113	-	-	-
12/11/2007	W/H TAX DIV JNJ	(10,100)	-	* ^[1]	-	-	99,340,113	-	-	-
12/12/2007	W/H TAX DIV MMM	(3,015)	-	* ^[1]	-	-	99,340,113	-	-	-
12/13/2007	W/H TAX DIV MSFT	(3,874)	-	* ^[1]	-	-	99,340,113	-	-	-
12/20/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(8)	-	* ^[1]	-	-	99,340,113	-	-	-
12/31/2007	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(15)	-	* ^[1]	-	-	99,340,113	-	-	-
1/2/2008	W/H TAX DIV HPQ	(584)	-	* ^[1]	-	-	99,340,113	-	-	-
1/2/2008	W/H TAX DIV WMT	(1,491)	-	* ^[1]	-	-	99,340,113	-	-	-
1/3/2008	W/H TAX DIV UPS	(1,849)	-	* ^[1]	-	-	99,340,113	-	-	-
1/28/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(6)	-	* ^[1]	-	-	99,340,113	-	-	-
2/20/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(11)	-	* ^[1]	-	-	99,340,113	-	-	-
2/22/2008	W/H TAX DIV C	(8,808)	-	* ^[1]	-	-	99,340,113	-	-	-
2/28/2008	W/H TAX DIV GS	(714)	-	* ^[1]	-	-	99,340,113	-	-	-
3/3/2008	CHECK WIRE	5,000,000	5,000,000	-	-	-	104,340,113	-	-	-
3/3/2008	W/H TAX DIV COP	(4,073)	-	* ^[1]	-	-	104,340,113	-	-	-
3/3/2008	W/H TAX DIV WFC	(5,846)	-	* ^[1]	-	-	104,340,113	-	-	-
3/3/2008	W/H TAX DIV INTC	(4,094)	-	* ^[1]	-	-	104,340,113	-	-	-
3/4/2008	W/H TAX DIV UPS	(2,523)	-	* ^[1]	-	-	104,340,113	-	-	-
3/4/2008	W/H TAX DIV PFE	(11,743)	-	* ^[1]	-	-	104,340,113	-	-	-
3/5/2008	W/H TAX DIV MER	(1,606)	-	* ^[1]	-	-	104,340,113	-	-	-
3/7/2008	W/H TAX DIV BA	(1,631)	-	* ^[1]	-	-	104,340,113	-	-	-
3/10/2008	W/H TAX DIV EXC	(1,784)	-	* ^[1]	-	-	104,340,113	-	-	-
3/10/2008	W/H TAX DIV CVX	(6,799)	-	* ^[1]	-	-	104,340,113	-	-	-
3/10/2008	W/H TAX DIV XOM	(10,704)	-	* ^[1]	-	-	104,340,113	-	-	-
3/10/2008	W/H TAX DIV UTX	(1,794)	-	* ^[1]	-	-	104,340,113	-	-	-
3/10/2008	W/H TAX DIV IBM	(3,058)	-	* ^[1]	-	-	104,340,113	-	-	-
3/11/2008	W/H TAX DIV JNJ	(6,557)	-	* ^[1]	-	-	104,340,113	-	-	-
3/12/2008	W/H TAX DIV MMM	(2,039)	-	* ^[1]	-	-	104,340,113	-	-	-
3/13/2008	W/H TAX DIV MSFT	(4,878)	-	* ^[1]	-	-	104,340,113	-	-	-
3/17/2008	W/H TAX DIV WB	(7,177)	-	* ^[1]	-	-	104,340,113	-	-	-
3/17/2008	W/H TAX DIV TWX	(1,242)	-	* ^[1]	-	-	104,340,113	-	-	-
3/17/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(33)	-	* ^[1]	-	-	104,340,113	-	-	-
3/17/2008	W/H TAX DIV MCD	(2,485)	-	* ^[1]	-	-	104,340,113	-	-	-

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3/19/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(0)	-	* ^[1]	-	-	104,340,113	-	-	-
3/24/2008	W/H TAX DIV AIG	(2,854)	-	* ^[1]	-	-	104,340,113	-	-	-
3/27/2008	W/H TAX DIV HD	(2,064)	-	* ^[1]	-	-	104,340,113	-	-	-
3/28/2008	W/H TAX DIV BAC	(15,658)	-	* ^[1]	-	-	104,340,113	-	-	-
3/31/2008	W/H TAX DIV PEP	(3,249)	-	* ^[1]	-	-	104,340,113	-	-	-
4/1/2008	W/H TAX DIV KO	(4,261)	-	* ^[1]	-	-	104,340,113	-	-	-
4/1/2008	W/H TAX DIV MRK	(4,648)	-	* ^[1]	-	-	104,340,113	-	-	-
4/2/2008	W/H TAX DIV HPQ	(1,142)	-	* ^[1]	-	-	104,340,113	-	-	-
4/4/2008	W/H TAX DIV KFT	(2,340)	-	* ^[1]	-	-	104,340,113	-	-	-
4/4/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(2)	-	* ^[1]	-	-	104,340,113	-	-	-
4/7/2008	W/H TAX DIV WMT	(3,026)	-	* ^[1]	-	-	104,340,113	-	-	-
4/23/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(8)	-	* ^[1]	-	-	104,340,113	-	-	-
4/25/2008	W/H TAX DIV MDT	(689)	-	* ^[1]	-	-	104,340,113	-	-	-
4/25/2008	W/H TAX DIV GE	(17,223)	-	* ^[1]	-	-	104,340,113	-	-	-
4/30/2008	W/H TAX DIV MS	(1,365)	-	* ^[1]	-	-	104,340,113	-	-	-
4/30/2008	W/H TAX DIV JPM	(6,287)	-	* ^[1]	-	-	104,340,113	-	-	-
5/1/2008	W/H TAX DIV T	(11,950)	-	* ^[1]	-	-	104,340,113	-	-	-
5/1/2008	W/H TAX DIV VZ	(6,126)	-	* ^[1]	-	-	104,340,113	-	-	-
5/2/2008	W/H TAX DIV CVS	(441)	-	* ^[1]	-	-	104,340,113	-	-	-
5/2/2008	W/H TAX DIV BK	(1,324)	-	* ^[1]	-	-	104,340,113	-	-	-
5/9/2008	W/H TAX DIV AXP	(993)	-	* ^[1]	-	-	104,340,113	-	-	-
5/15/2008	W/H TAX DIV PG	(6,251)	-	* ^[1]	-	-	104,340,113	-	-	-
5/15/2008	W/H TAX DIV ABT	(2,813)	-	* ^[1]	-	-	104,340,113	-	-	-
5/20/2008	W/H TAX DIV CAT	(1,158)	-	* ^[1]	-	-	104,340,113	-	-	-
5/23/2008	W/H TAX DIV C	(7,942)	-	* ^[1]	-	-	104,340,113	-	-	-
5/28/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(28)	-	* ^[1]	-	-	104,340,113	-	-	-
5/29/2008	W/H TAX DIV GS	(643)	-	* ^[1]	-	-	104,340,113	-	-	-
6/2/2008	W/H TAX DIV WMT	(5,202)	-	* ^[1]	-	-	104,340,113	-	-	-
6/2/2008	W/H TAX DIV COP	(2,289)	-	* ^[1]	-	-	104,340,113	-	-	-
6/2/2008	W/H TAX DIV WFC	(9,259)	-	* ^[1]	-	-	104,340,113	-	-	-
6/2/2008	W/H TAX DIV INTC	(4,054)	-	* ^[1]	-	-	104,340,113	-	-	-
6/3/2008	W/H TAX DIV UPS	(4,170)	-	* ^[1]	-	-	104,340,113	-	-	-
6/3/2008	W/H TAX DIV PFE	(19,948)	-	* ^[1]	-	-	104,340,113	-	-	-
6/6/2008	W/H TAX DIV BA	(2,696)	-	* ^[1]	-	-	104,340,113	-	-	-
6/10/2008	W/H TAX DIV CVX	(12,594)	-	* ^[1]	-	-	104,340,113	-	-	-
6/10/2008	W/H TAX DIV EXC	(2,948)	-	* ^[1]	-	-	104,340,113	-	-	-
6/10/2008	W/H TAX DIV JNJ	(4,084)	-	* ^[1]	-	-	104,340,113	-	-	-
6/10/2008	W/H TAX DIV UTX	(2,965)	-	* ^[1]	-	-	104,340,113	-	-	-
6/10/2008	W/H TAX DIV IBM	(6,318)	-	* ^[1]	-	-	104,340,113	-	-	-
6/10/2008	W/H TAX DIV XOM	(19,728)	-	* ^[1]	-	-	104,340,113	-	-	-
6/12/2008	W/H TAX DIV MSFT	(8,062)	-	* ^[1]	-	-	104,340,113	-	-	-
6/12/2008	W/H TAX DIV MMM	(3,370)	-	* ^[1]	-	-	104,340,113	-	-	-
7/21/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(20)	-	* ^[1]	-	-	104,340,113	-	-	-
7/23/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(0)	-	* ^[1]	-	-	104,340,113	-	-	-
7/31/2008	CHECK WIRE	(30,000,000)	-	(30,000,000)	-	-	74,340,113	-	(30,000,000)	(30,000,000)
7/31/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(2)	-	* ^[1]	-	-	74,340,113	-	-	-
8/1/2008	W/H TAX DIV CVS	(640)	-	* ^[1]	-	-	74,340,113	-	-	-
8/8/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(2)	-	* ^[1]	-	-	74,340,113	-	-	-
8/13/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(1)	-	* ^[1]	-	-	74,340,113	-	-	-

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8/20/2008	W/H TAX DIV CAT	(1,703)	-	* ^[1]	-	-	74,340,113	-	-	-
8/22/2008	W/H TAX DIV C	(10,937)	-	* ^[1]	-	-	74,340,113	-	-	-
8/28/2008	W/H TAX DIV GS	(811)	-	* ^[1]	-	-	74,340,113	-	-	-
10/1/2008	CHECK WIRE	(1,250,000)	-	(1,250,000)	-	-	73,090,113	(1,250,000)	(1,250,000)	(1,250,000)
10/2/2008	W/H TAX DIV HD	(926)	-	* ^[1]	-	-	73,090,113	-	-	-
10/2/2008	W/H TAX DIV COP	(4,629)	-	* ^[1]	-	-	73,090,113	-	-	-
10/2/2008	W/H TAX DIV MMM	(3,184)	-	* ^[1]	-	-	73,090,113	-	-	-
10/2/2008	W/H TAX DIV JNJ	(11,250)	-	* ^[1]	-	-	73,090,113	-	-	-
10/2/2008	W/H TAX DIV WFC	(6,106)	-	* ^[1]	-	-	73,090,113	-	-	-
10/2/2008	W/H TAX DIV UTX	(2,802)	-	* ^[1]	-	-	73,090,113	-	-	-
10/2/2008	W/H TAX DIV BUD	(1,715)	-	* ^[1]	-	-	73,090,113	-	-	-
10/2/2008	W/H TAX DIV QCOM	(624)	-	* ^[1]	-	-	73,090,113	-	-	-
10/2/2008	W/H TAX DIV XOM	(18,378)	-	* ^[1]	-	-	73,090,113	-	-	-
10/2/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(6)	-	* ^[1]	-	-	73,090,113	-	-	-
10/2/2008	W/H TAX DIV EXC	(2,786)	-	* ^[1]	-	-	73,090,113	-	-	-
10/2/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(1)	-	* ^[1]	-	-	73,090,113	-	-	-
10/2/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(10)	-	* ^[1]	-	-	73,090,113	-	-	-
10/2/2008	W/H TAX DIV INTC	(5,028)	-	* ^[1]	-	-	73,090,113	-	-	-
10/2/2008	W/H TAX DIV MCD	(3,663)	-	* ^[1]	-	-	73,090,113	-	-	-
10/2/2008	W/H TAX DIV CVX	(11,758)	-	* ^[1]	-	-	73,090,113	-	-	-
10/2/2008	W/H TAX DIV BAC	(24,727)	-	* ^[1]	-	-	73,090,113	-	-	-
10/2/2008	W/H TAX DIV TWX	(1,967)	-	* ^[1]	-	-	73,090,113	-	-	-
10/2/2008	W/H TAX DIV PEP	(5,750)	-	* ^[1]	-	-	73,090,113	-	-	-
10/2/2008	W/H TAX DIV BA	(1,854)	-	* ^[1]	-	-	73,090,113	-	-	-
10/2/2008	W/H TAX DIV UPS	(3,940)	-	* ^[1]	-	-	73,090,113	-	-	-
10/2/2008	W/H TAX DIV IBM	(4,345)	-	* ^[1]	-	-	73,090,113	-	-	-
10/2/2008	W/H TAX DIV WMT	(4,726)	-	* ^[1]	-	-	73,090,113	-	-	-
10/2/2008	W/H TAX DIV AIG	(5,125)	-	* ^[1]	-	-	73,090,113	-	-	-
10/2/2008	W/H TAX DIV MSFT	(7,680)	-	* ^[1]	-	-	73,090,113	-	-	-
10/2/2008	W/H TAX DIV PFE	(13,718)	-	* ^[1]	-	-	73,090,113	-	-	-
10/28/2008	CHECK WIRE	(7,500,000)	-	(7,500,000)	-	-	65,590,113	(7,500,000)	(7,500,000)	(7,500,000)
11/4/2008	W/H TAX DIV BAX	(1,212)	-	* ^[1]	-	-	65,590,113	-	-	-
11/4/2008	W/H TAX DIV HPQ	(1,702)	-	* ^[1]	-	-	65,590,113	-	-	-
11/4/2008	W/H TAX DIV MO	(1,364)	-	* ^[1]	-	-	65,590,113	-	-	-
11/4/2008	W/H TAX DIV MRK	(6,956)	-	* ^[1]	-	-	65,590,113	-	-	-
11/4/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(0)	-	* ^[1]	-	-	65,590,113	-	-	-
11/4/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(1)	-	* ^[1]	-	-	65,590,113	-	-	-
11/4/2008	W/H TAX DIV KO	(2,129)	-	* ^[1]	-	-	65,590,113	-	-	-
11/4/2008	W/H TAX DIV PM	(3,163)	-	* ^[1]	-	-	65,590,113	-	-	-
11/4/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(2)	-	* ^[1]	-	-	65,590,113	-	-	-
12/3/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(0)	-	* ^[1]	-	-	65,590,113	-	-	-
12/3/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(1)	-	* ^[1]	-	-	65,590,113	-	-	-
12/3/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(1)	-	* ^[1]	-	-	65,590,113	-	-	-
12/3/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(1)	-	* ^[1]	-	-	65,590,113	-	-	-
12/3/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(1)	-	* ^[1]	-	-	65,590,113	-	-	-
12/3/2008	FIDELITY SPARTAN U S TREASURY MONEY MARKET W/H TAX I	(1)	-	* ^[1]	-	-	65,590,113	-	-	-
Total:			\$ 274,950,000	\$ (126,869,887)	\$ 2,000,000	\$ (84,490,000)	\$ 65,590,113	\$ (8,750,000)	\$ (48,750,000)	\$ (90,650,000)

^[1] Amounts withheld from account holders and paid by BLMIS to the IRS on behalf of account holders during the six-year period prior to the filing date have not been deducted from the balance of principal as those amounts have subsequently been refunded by the IRS.

**SUBSEQUENT TRANSFERS FROM RYE SELECT BROAD MARKET INSURANCE PORTFOLIO LDC
TO RYE SELECT BROAD MARKET XL PORTFOLIO, LTD.**

Column 1	Column 2
<u>Date</u>	<u>Amount</u>
1/2/2008	(318,000)
Total:	\$ <u>(318,000)</u>

SUBSEQUENT TRANSFERS FROM RYE SELECT BROAD MARKET XL FUND L.P. TO DEFENDANT

Column 1	Column 2
<u>Date</u>	<u>Amount</u>
11/1/2007	(7,500,000)
2/1/2008	(15,000,000)
3/26/2008	(15,000,000)
6/2/2008	(25,000,000)
7/1/2008	(8,333,333)
8/1/2008	(25,000,000)
Total:	\$ <u><u>(95,833,333)</u></u>

SUBSEQUENT TRANSFERS FROM RYE SELECT BROAD MARKET XL PORTFOLIO, LTD. TO DEFENDANT

Column 1	Column 2
<u>Date</u>	<u>Amount</u>
9/1/2006	(10,000,000)
10/3/2006	(63,000,000)
11/1/2006	(52,000,000)
1/2/2007	(33,000,000)
1/31/2007	(25,000,000)
3/1/2007	(19,000,000)
4/2/2007	(4,000,000)
5/1/2007	(1,000,000)
6/1/2007	(4,000,000)
7/2/2007	(6,000,000)
Total:	<u>\$ (217,000,000)</u>